



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

500 WEST TEMPLE STREET
437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

TELEPHONE
(213) 974-2101

TELECOPIER
(213) 626-1812

November 23, 2004

TO: Supervisor Don Knabe, Chairman
Supervisor Gloria Molina
Supervisor Yvonne B. Burke
Supervisor Zev Yaroslavsky
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF OCTOBER 2004**

The attached Report of Investments for the month of October 2004 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on February 3, 2004.

All investments made during the month of October 2004 were made in accordance with California Government Code and, except as noted in Attachment II of the Report of Investments, conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:CR:af
S11.04/BRDOFSUPV

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2004

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2004

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VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2004

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 31, 2004

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 10/31/04		
At Cost	\$ 14,400,389,804	\$ 1,263,415,610
At Market	\$ 14,377,541,686	\$ 1,262,825,797
Repurchase Agreements	\$ 350,000,000	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	13.54%	0.00%
United States Government and Agency Obligations	57.19%	48.61%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	22.14%	0.00%
Municipal Obligations	0.15%	0.44%
Corporate and Deposit Notes	4.55%	0.00%
Repurchase Agreements	2.43%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	50.95%
1-60 days	43.06%	14.54%
60 days-1 year	30.23%	81.58%
Over 1 year	26.71%	3.88%
Weighted Average Days to Maturity	212	

POOLED SURPLUS EARNINGS REPORT

OCTOBER 31, 2004

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 10/31/04	\$ 14,400,389,804
Market Value at 10/31/04	\$ 14,377,541,686
Average Daily Balance	\$ 13,771,999,789
Gains and Losses:	
For the Month	\$ 9,195
For the Past 12 Months	\$ (203,761)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	
Earnings for the Month	\$ 20,881,706
Earnings for the Past 12 Months	\$ 223,992,819
Earnings Rate for the Month	1.79%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF OCTOBER 31, 2004

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 71,059,971.37
Bank of the West - Concentration	\$ 137,860.95
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 20,095.85
Wells Fargo - Concentration	<u>\$ 6,726,790.41</u>
Total Ledger Balance for all Banks	<u><u>\$ 77,944,718.58</u></u>

TREASURER'S ACTIVITY FOR OCTOBER 2004
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for October 2004

Total Deposits	\$ 3,614,435,808.66
Total Disbursements	\$ 3,403,979,325.46

Discretionary Funds Liquidity Withdrawal Ratio	
As of October 31, 2004	1.70

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
November	\$5,053,511,000.00	\$2,963,700,000.00	\$3,143,700,000.00	\$4,873,511,000.00
December	\$1,648,280,000.00	\$6,593,200,000.00	\$4,209,800,000.00	\$8,905,191,000.00
January	\$1,258,205,000.00	\$3,115,900,000.00	\$3,661,700,000.00	\$9,617,596,000.00
February	\$ 175,000,000.00	\$3,284,800,000.00	\$3,347,700,000.00	\$9,729,696,000.00
March	\$ 622,400,000.00	\$3,707,700,000.00	\$3,581,300,000.00	\$10,478,496,000.00
April	\$ 10,000,000.00	\$5,232,800,000.00	\$4,007,600,000.00	\$11,713,696,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2004
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corporation (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed one year. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR OCTOBER 2004
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2004

Permitted Investments on Repurchase Agreements:

<u>Issuer</u>	<u>Investment Collateral</u>	<u>Collateral Limit</u>	<u>No. of Days</u>
Bank of America	101.97%	102%	3
Merrill Lynch & Co	101.94%	102%	1
	101.95%	102%	1
	101.96%	102%	3
	101.98%	102%	3

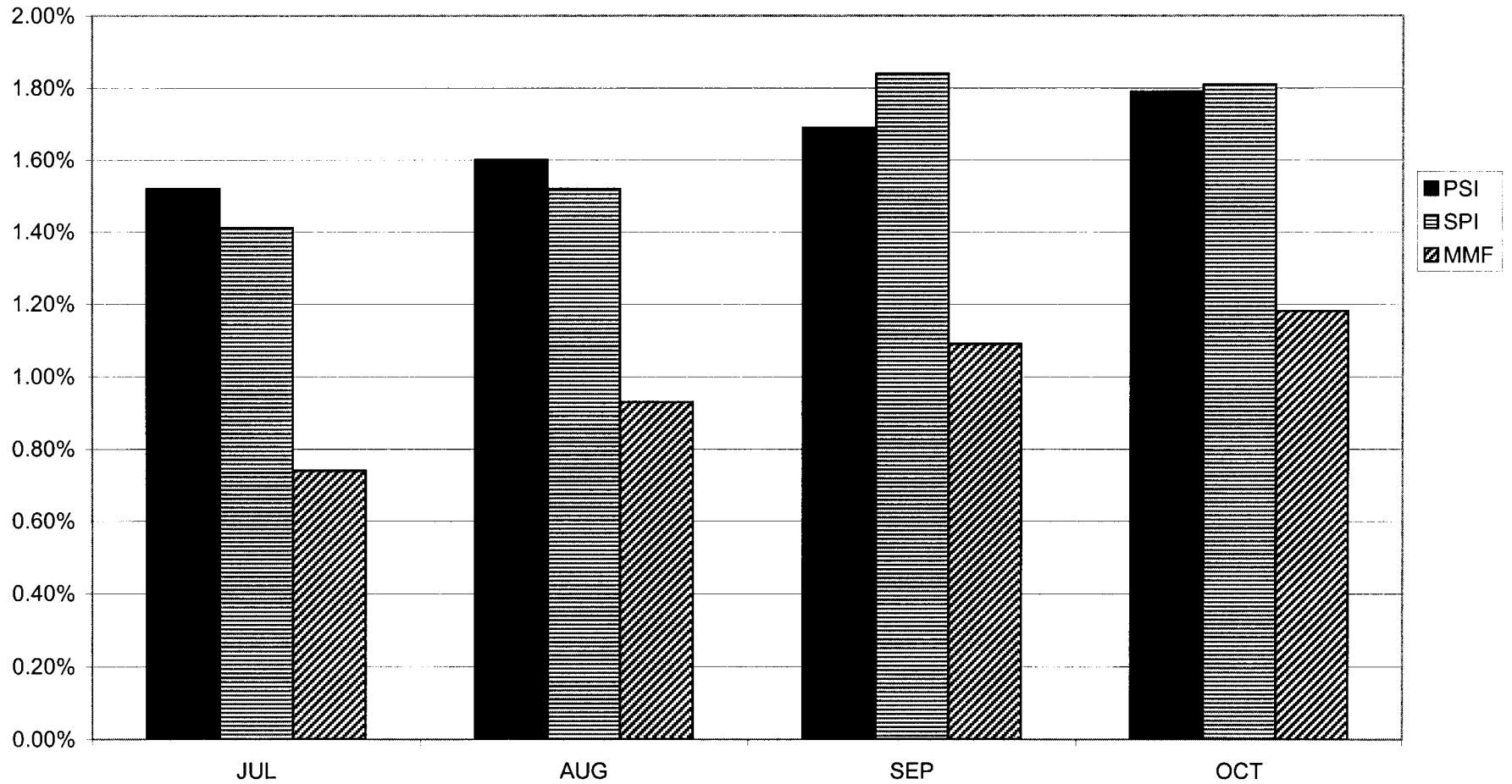
Collateral limit for investments on Repurchase Agreements is 102%. Bank of America had 101.97% for 3 days, as settlement spanned a weekend. Merrill Lynch & Co. had 101.94% and 101.95% for 1 day each; and 101.96% and 101.98% for 3 days each, as settlements for both spanned weekends. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 10/31/04
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIAL PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	13,862,239,091.41	1,264,608,596.80
2	13,862,239,091.41	1,264,608,596.80
3	13,862,239,091.41	1,264,608,596.80
4	13,691,355,703.68	1,264,608,596.80
5	13,832,281,928.12	1,264,608,596.80
6	13,745,973,314.72	1,264,608,596.80
7	13,655,291,925.95	1,264,608,596.80
8	13,572,737,101.87	1,264,608,596.80
9	13,572,737,101.87	1,264,608,596.80
10	13,572,737,101.87	1,264,608,596.80
11	13,572,737,101.87	1,264,608,596.80
12	13,653,614,119.06	1,264,608,596.80
13	13,761,935,903.36	1,264,608,596.80
14	13,720,378,637.94	1,264,108,828.81
15	13,526,323,308.74	1,263,122,758.04
16	13,526,323,308.74	1,263,122,758.04
17	13,526,323,308.74	1,263,122,758.04
18	13,482,215,892.08	1,263,122,758.04
19	13,501,283,911.00	1,263,122,758.04
20	13,655,178,083.40	1,263,122,758.04
21	13,633,389,439.99	1,263,617,727.76
22	13,653,123,803.67	1,263,617,727.76
23	13,653,123,803.67	1,263,617,727.76
24	13,653,123,803.67	1,263,617,727.76
25	13,546,282,542.85	1,263,617,727.76
26	13,566,780,778.24	1,263,617,727.76
27	14,404,226,409.32	1,263,617,727.76
28	14,466,983,852.06	1,263,617,727.76
29	14,399,212,092.29	1,263,617,727.76
30	14,399,212,092.29	1,263,617,727.76
31	14,400,389,804.39	1,263,415,610.49
AVG	<u>13,771,999,788.70</u>	<u>1,263,946,774.95</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2004-05
ATTACHMENT IV**



Source: Money Fund Report as of October 31, 2004.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 10/31/04 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$18,560,361	\$2,145,284
Gains (Losses) on Sales of Non-Trading Securities.	9,195	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	2,312,150	(201,086)
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$20,881,706</u>	<u>\$1,944,199</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	15,000
	<u>\$0</u>	<u>\$15,000</u>
NET INCOME	<u>\$20,881,706</u>	<u>\$1,929,199</u>

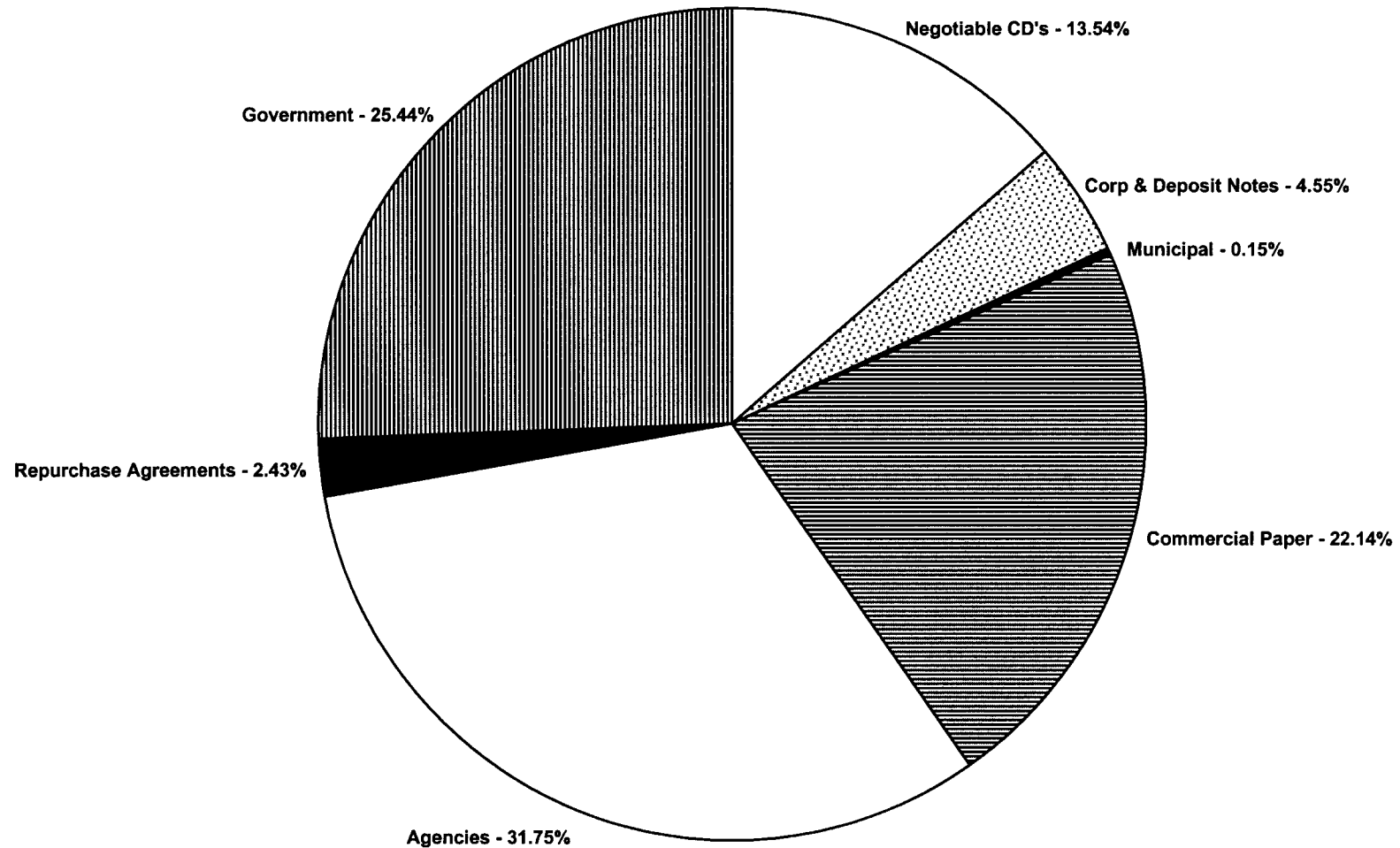
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of October 31, 2004
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	58.14%	
Los Angeles County and Related Entities	34.07%	
Consolidated Sanitation Districts		3.16%
Metropolitan Transportation Authority		1.61%
Miscellaneous Agencies Pooled Investments		1.53%
South Coast Air Quality Management District		1.48%
Miscellaneous		0.01%
Total	<u>92.21%</u>	<u>7.79%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF OCTOBER 2004
ATTACHMENT VII**



Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period October 1, 2004 to October 31, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	10/06/04	62690	BK OF AMERICA NA BK NOTE	1.85000	12/03/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	10/27/04	62857	BK OF AMERICA NA BK NOTE	2.05000	01/26/05	50,000,000.00	50,000,000.00	0.00	BNY	BA
BNOT Total							100,000,000.00	100,000,000.00	0.00		
NTRD	CNFL	10/08/04	62703	CITIGROUP INC FRN	1.78000	05/19/05	50,000,000.00	50,018,050.00	123,611.11	BNY	GS
NTRD	CNFL	10/25/04	62825	MORGAN STANLEY FRN	2.35000	01/24/05	50,000,000.00	50,037,600.00	0.00	BNY	DBAG
NTRD	CNFL	10/25/04	62826	MORGAN STANLEY FRN	2.35000	01/24/05	50,000,000.00	50,037,600.00	0.00	BNY	DBAG
CNFL Total							150,000,000.00	150,093,250.00	123,611.11		
NTRD	COP1	10/01/04	62662	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	170.28	170.28	0.00	TTC	LAC
NTRD	COP1	10/07/04	62702	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	50.80	50.80	0.00	TTC	LAC
NTRD	COP1	10/08/04	62704	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	587.88	587.88	0.00	TTC	LAC
NTRD	COP1	10/12/04	62725	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	635.01	635.01	0.00	TTC	LAC
NTRD	COP1	10/14/04	62756	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	31,587.77	31,587.77	0.00	TTC	LAC
NTRD	COP1	10/15/04	62769	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	644.13	644.13	0.00	TTC	LAC
NTRD	COP1	10/19/04	62792	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	842.23	842.23	0.00	TTC	LAC
NTRD	COP1	10/20/04	62808	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,323.12	1,323.12	0.00	TTC	LAC
NTRD	COP1	10/21/04	62823	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	551.93	551.93	0.00	TTC	LAC
NTRD	COP1	10/28/04	62898	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	268.70	268.70	0.00	TTC	LAC
NTRD	COP1	10/29/04	62916	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	257.01	257.01	0.00	TTC	LAC
COP1 Total							36,918.86	36,918.86	0.00		
NTRD	CPD	10/04/04	62667	CAFCO LLC CP	1.82000	11/22/04	50,000,000.00	49,876,138.89	0.00	BNY	CITGM
NTRD	CPD	10/04/04	62668	VARIABLE FUNDING CAP CORP CP	1.78000	11/04/04	47,054,000.00	46,981,876.67	0.00	BNY	MS
NTRD	CPD	10/05/04	62675	CRC FUNDING LLC CP	1.83000	11/22/04	38,000,000.00	37,907,280.00	0.00	BNY	MLCO
NTRD	CPD	10/06/04	62687	SHEFFIELD RECEIVABLES CORP CP	1.78000	11/03/04	50,000,000.00	49,930,777.78	0.00	BNY	CITGM
NTRD	CPD	10/06/04	62689	CRC FUNDING LLC CP	1.75000	10/07/04	26,000,000.00	25,998,736.11	0.00	BNY	CITGM
NTRD	CPD	10/07/04	62697	CXC LLC CP	1.76000	10/08/04	50,000,000.00	49,997,555.56	0.00	BNY	CITGM
NTRD	CPD	10/07/04	62698	CXC LLC CP	1.76000	10/08/04	17,000,000.00	16,999,168.89	0.00	BNY	CITGM
NTRD	CPD	10/08/04	62709	CRC FUNDING LLC CP	1.82000	11/23/04	50,000,000.00	49,883,722.22	0.00	BNY	CITGM
NTRD	CPD	10/08/04	62710	JUPITER SECURITIZATION CORP CP	1.79000	11/16/04	50,000,000.00	49,903,041.67	0.00	BNY	RED
NTRD	CPD	10/08/04	62714	CAFCO LLC CP	1.77000	11/02/04	23,000,000.00	22,971,729.17	0.00	BNY	CITGM
NTRD	CPD	10/12/04	62719	JUPITER SECURITIZATION CORP CP	1.80000	11/17/04	50,000,000.00	49,910,000.00	0.00	BNY	JPM
NTRD	CPD	10/12/04	62720	BEAR STEARNS COS INC CP	1.80000	11/15/04	50,000,000.00	49,915,000.00	0.00	BNY	BEAR
NTRD	CPD	10/12/04	62723	CRC FUNDING LLC CP	1.76000	10/13/04	50,000,000.00	49,997,555.56	0.00	BNY	CITGM
NTRD	CPD	10/13/04	62730	PREF RECEIVABLES FDG CORP CP	1.77000	11/09/04	50,000,000.00	49,933,625.00	0.00	BNY	RED
NTRD	CPD	10/13/04	62731	FALCON ASSET SEC CORP CP	1.79000	11/15/04	50,000,000.00	49,917,958.33	0.00	BNY	RED
NTRD	CPD	10/14/04	62750	PREF RECEIVABLES FDG CORP CP	1.80000	11/15/04	20,000,000.00	19,968,000.00	0.00	BNY	CITGM
NTRD	CPD	10/15/04	62762	SHEFFIELD RECEIVABLES CORP CP	1.82000	11/15/04	46,285,000.00	46,212,461.12	0.00	BNY	CITGM
NTRD	CPD	10/15/04	62764	CAFCO LLC CP	1.86000	11/30/04	50,000,000.00	49,881,166.67	0.00	BNY	CITGM
NTRD	CPD	10/15/04	62765	CAFCO LLC CP	1.86000	11/30/04	10,000,000.00	9,976,233.33	0.00	BNY	CITGM
NTRD	CPD	10/18/04	62770	PREF RECEIVABLES FDG CORP CP	1.82000	11/12/04	50,000,000.00	49,936,805.56	0.00	BNY	MLCO

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period October 1, 2004 to October 31, 2004
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	10/18/04	62771	FALCON ASSET SEC CORP CP	1.84000	11/18/04	50,000,000.00	49,920,777.78	0.00	BNY	RED
NTRD	CPD	10/19/04	62785	SHEFFIELD RECEIVABLES CORP CP	1.84000	11/18/04	29,070,000.00	29,025,426.00	0.00	BNY	GS
NTRD	CPD	10/20/04	62793	VARIABLE FUNDING CAP CORP CP	1.85000	11/19/04	50,000,000.00	49,922,916.67	0.00	BNY	MS
NTRD	CPD	10/20/04	62795	JUPITER SECURITIZATION CORP CP	1.85000	11/22/04	50,000,000.00	49,915,208.33	0.00	BNY	JPM
NTRD	CPD	10/21/04	62809	SHEFFIELD RECEIVABLES CORP CP	1.86000	11/22/04	50,000,000.00	49,917,333.33	0.00	BNY	MS
NTRD	CPD	10/21/04	62810	SHEFFIELD RECEIVABLES CORP CP	1.86000	11/22/04	25,000,000.00	24,958,666.67	0.00	BNY	MS
NTRD	CPD	10/21/04	62812	PREF RECEIVABLES FDG CORP CP	1.84000	11/18/04	50,000,000.00	49,928,444.44	0.00	BNY	CITGM
NTRD	CPD	10/21/04	62817	PREF RECEIVABLES FDG CORP CP	1.84000	11/18/04	20,000,000.00	19,971,377.78	0.00	BNY	CITGM
NTRD	CPD	10/25/04	62837	SHEFFIELD RECEIVABLES CORP CP	2.04000	01/24/05	31,605,000.00	31,442,023.55	0.00	BNY	GS
NTRD	CPD	10/25/04	62839	CRC FUNDING LLC CP	2.05000	01/07/05	50,000,000.00	49,789,305.56	0.00	BNY	MLCO
NTRD	CPD	10/25/04	62840	CRC FUNDING LLC CP	2.05000	01/07/05	600,000.00	597,471.67	0.00	BNY	MLCO
NTRD	CPD	10/26/04	62847	FALCON ASSET SEC CORP CP	1.89000	11/23/04	50,000,000.00	49,926,500.00	0.00	BNY	JPM
NTRD	CPD	10/26/04	62848	FALCON ASSET SEC CORP CP	1.89000	11/23/04	50,000,000.00	49,926,500.00	0.00	BNY	JPM
NTRD	CPD	10/26/04	62850	PREF RECEIVABLES FDG CORP CP	1.86000	11/18/04	50,000,000.00	49,940,583.33	0.00	BNY	CITGM
NTRD	CPD	10/26/04	62851	PREF RECEIVABLES FDG CORP CP	1.86000	11/18/04	7,998,000.00	7,988,495.71	0.00	BNY	CITGM
NTRD	CPD	10/26/04	62852	CRC FUNDING LLC CP	2.05000	01/06/05	50,000,000.00	49,795,000.00	0.00	BNY	MLCO
NTRD	CPD	10/27/04	62858	BEAR STEARNS COS INC CP	1.76000	11/03/04	50,000,000.00	49,982,888.89	0.00	BNY	BEAR
NTRD	CPD	10/27/04	62859	MORGAN STANLEY CP	1.77000	11/01/04	50,000,000.00	49,987,708.33	0.00	BNY	MS
NTRD	CPD	10/27/04	62860	MORGAN STANLEY CP	1.77000	11/01/04	50,000,000.00	49,987,708.33	0.00	BNY	MS
NTRD	CPD	10/27/04	62861	FALCON ASSET SEC CORP CP	1.91000	11/30/04	25,000,000.00	24,954,902.78	0.00	BNY	MLCO
NTRD	CPD	10/27/04	62869	CRC FUNDING LLC CP	1.75000	10/28/04	50,000,000.00	49,997,569.44	0.00	BNY	CITGM
NTRD	CPD	10/27/04	62870	CRC FUNDING LLC CP	1.75000	10/28/04	50,000,000.00	49,997,569.44	0.00	BNY	CITGM
NTRD	CPD	10/27/04	62871	FALCON ASSET SEC CORP CP	1.78000	11/01/04	50,000,000.00	49,987,638.89	0.00	BNY	MLCO
NTRD	CPD	10/27/04	62872	FALCON ASSET SEC CORP CP	1.78000	11/01/04	25,000,000.00	24,993,819.44	0.00	BNY	MLCO
NTRD	CPD	10/28/04	62881	SHEFFIELD RECEIVABLES CORP CP	1.92000	12/01/04	50,000,000.00	49,909,333.33	0.00	BNY	RED
NTRD	CPD	10/28/04	62882	CRC FUNDING LLC CP	1.96000	12/20/04	50,000,000.00	49,855,722.22	0.00	BNY	CITGM
NTRD	CPD	10/29/04	62902	CAFCO LLC CP	2.05000	01/05/05	50,000,000.00	49,806,388.89	0.00	BNY	CITGM
NTRD	CPD	10/29/04	62903	CAFCO LLC CP	2.05000	01/05/05	1,000,000.00	996,127.78	0.00	BNY	CITGM
NTRD	CPD	10/29/04	62910	PREF RECEIVABLES FDG CORP CP	1.94000	11/30/04	15,391,000.00	15,364,459.08	0.00	BNY	CITGM
CPD Total							1,958,003,000.00	1,954,886,700.19	0.00		
NTRD	CPI	10/01/04	62653	GE CAPITAL CORP CP	1.84000	10/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/01/04	62654	GE CAPITAL CORP CP	1.84000	10/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/01/04	62655	GE CAPITAL CORP CP	1.84000	10/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/01/04	62656	GE CAPITAL CORP CP	1.84000	10/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/01/04	62657	GE CAPITAL CORP CP	1.84000	10/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/01/04	62658	AIG FUNDING INC CP	1.75000	10/18/04	13,000,000.00	13,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/01/04	62659	GE CAPITAL CORP CP	1.84000	10/04/04	29,016,000.00	29,016,000.00	0.00	BNY	GECC
NTRD	CPI	10/04/04	62664	GE CAPITAL CORP CP	1.77000	10/05/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/04/04	62665	GE CAPITAL CORP CP	1.77000	10/05/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/04/04	62666	GE CAPITAL CORP CP	1.77000	10/05/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	10/04/04	62669	AIG FUNDING INC CP	1.75000	10/21/04	42,000,000.00	42,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/04/04	62670	GE CAPITAL CORP CP	1.77000	10/05/04	31,565,000.00	31,565,000.00	0.00	BNY	GECC
NTRD	CPI	10/05/04	62671	GE CAPITAL CORP CP	1.75000	10/06/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/05/04	62672	GE CAPITAL CORP CP	1.75000	10/06/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/05/04	62673	GE CAPITAL CORP CP	1.75000	10/06/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/05/04	62674	AIG FUNDING INC CP	1.73000	10/06/04	20,000,000.00	20,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/05/04	62676	GE CAPITAL CORP CP	1.75000	10/06/04	21,168,000.00	21,168,000.00	0.00	BNY	GECC
NTRD	CPI	10/06/04	62683	GE CAPITAL CORP CP	1.74000	10/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/06/04	62684	GE CAPITAL CORP CP	1.74000	10/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/06/04	62685	GE CAPITAL CORP CP	1.74000	10/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/06/04	62686	GE CAPITAL CORP CP	1.74000	10/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/06/04	62688	AMERICAN GEN FINANCE CORP CP	1.75000	10/18/04	24,310,000.00	24,310,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/06/04	62691	GE CAPITAL CORP CP	1.74000	10/07/04	29,641,000.00	29,641,000.00	0.00	BNY	GECC
NTRD	CPI	10/07/04	62693	GE CAPITAL CORP CP	1.76000	10/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/07/04	62694	GE CAPITAL CORP CP	1.76000	10/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/07/04	62695	GE CAPITAL CORP CP	1.76000	10/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/07/04	62696	GE CAPITAL CORP CP	1.76000	10/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/07/04	62699	AIG FUNDING INC CP	1.73000	10/08/04	25,215,000.00	25,215,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/07/04	62700	AMERICAN GEN FINANCE CORP CP	1.73000	10/08/04	10,785,000.00	10,785,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/07/04	62701	GE CAPITAL CORP CP	1.76000	10/08/04	32,442,000.00	32,442,000.00	0.00	BNY	GECC
NTRD	CPI	10/08/04	62705	GE CAPITAL CORP CP	1.73000	10/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/08/04	62706	GE CAPITAL CORP CP	1.73000	10/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/08/04	62707	GE CAPITAL CORP CP	1.73000	10/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/08/04	62708	GE CAPITAL CORP CP	1.73000	10/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/08/04	62712	AMERICAN GEN FINANCE CORP CP	1.75000	10/20/04	45,700,000.00	45,700,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/08/04	62713	GE CAPITAL CORP CP	1.73000	10/12/04	30,356,000.00	30,356,000.00	0.00	BNY	GECC
NTRD	CPI	10/12/04	62715	GE CAPITAL CORP CP	1.76000	10/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/12/04	62716	GE CAPITAL CORP CP	1.76000	10/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/12/04	62717	GE CAPITAL CORP CP	1.76000	10/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/12/04	62718	GE CAPITAL CORP CP	1.76000	10/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/12/04	62721	TOYOTA MOTOR CREDIT CORP CP	1.86000	12/13/04	20,000,000.00	20,000,000.00	0.00	BNY	TFS
NTRD	CPI	10/12/04	62722	AIG FUNDING INC CP	1.75000	10/13/04	45,000,000.00	45,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/12/04	62724	GE CAPITAL CORP CP	1.76000	10/13/04	45,348,000.00	45,348,000.00	0.00	BNY	GECC
NTRD	CPI	10/13/04	62726	GE CAPITAL CORP CP	1.77000	10/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/13/04	62727	GE CAPITAL CORP CP	1.77000	10/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/13/04	62728	GE CAPITAL CORP CP	1.77000	10/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/13/04	62729	GE CAPITAL CORP CP	1.77000	10/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/13/04	62732	AMERICAN GEN FINANCE CORP CP	1.75000	11/01/04	4,150,000.00	4,150,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/13/04	62733	AIG FUNDING INC CP	1.73000	10/14/04	33,000,000.00	33,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/13/04	62734	GE CAPITAL CORP CP	1.77000	10/14/04	37,695,000.00	37,695,000.00	0.00	BNY	GECC
NTRD	CPI	10/14/04	62741	GE CAPITAL CORP CP	1.77000	10/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	10/14/04	62742	GE CAPITAL CORP CP	1.77000	10/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/14/04	62743	GE CAPITAL CORP CP	1.77000	10/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/14/04	62744	GE CAPITAL CORP CP	1.77000	10/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/14/04	62745	GE CAPITAL CORP CP	1.77000	10/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/14/04	62746	GE CAPITAL CORP CP	1.77000	10/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/14/04	62751	AMERICAN GEN FINANCE CORP CP	1.76000	11/02/04	10,750,000.00	10,750,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/14/04	62752	AIG FUNDING INC CP	1.75000	11/03/04	10,000,000.00	10,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/14/04	62753	GE CAPITAL CORP CP	1.77000	10/15/04	36,194,000.00	36,194,000.00	0.00	BNY	GECC
NTRD	CPI	10/15/04	62757	GE CAPITAL CORP CP	1.82000	10/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/15/04	62758	GE CAPITAL CORP CP	1.82000	10/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/15/04	62759	GE CAPITAL CORP CP	1.82000	10/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/15/04	62760	GE CAPITAL CORP CP	1.82000	10/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/15/04	62761	GE CAPITAL CORP CP	1.82000	10/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/15/04	62766	GE CAPITAL CORP CP	1.82000	10/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/15/04	62767	GE CAPITAL CORP CP	1.82000	10/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/15/04	62768	GE CAPITAL CORP CP	1.82000	10/18/04	6,944,000.00	6,944,000.00	0.00	BNY	GECC
NTRD	CPI	10/18/04	62772	GE CAPITAL CORP CP	1.77000	10/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/18/04	62773	GE CAPITAL CORP CP	1.77000	10/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/18/04	62774	GE CAPITAL CORP CP	1.77000	10/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/18/04	62775	GE CAPITAL CORP CP	1.77000	10/19/04	5,289,000.00	5,289,000.00	0.00	BNY	GECC
NTRD	CPI	10/18/04	62776	AMERICAN GEN FINANCE CORP CP	1.75000	10/19/04	49,000,000.00	49,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/18/04	62777	AIG FUNDING INC CP	1.75000	10/19/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/18/04	62778	AIG FUNDING INC CP	1.75000	10/19/04	21,000,000.00	21,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/19/04	62783	AIG FUNDING INC CP	1.74000	10/20/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/19/04	62784	TOYOTA MOTOR CREDIT CORP CP	1.83000	11/19/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	10/19/04	62786	GE CAPITAL CORP CP	1.74000	10/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/19/04	62787	GE CAPITAL CORP CP	1.74000	10/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/19/04	62788	GE CAPITAL CORP CP	1.74000	10/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/19/04	62789	GE CAPITAL CORP CP	1.74000	10/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/19/04	62790	GE CAPITAL CORP CP	1.74000	10/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/19/04	62791	GE CAPITAL CORP CP	1.74000	10/20/04	40,331,000.00	40,331,000.00	0.00	BNY	GECC
NTRD	CPI	10/20/04	62794	HOUSEHOLD FINANCE CORP CP	1.84000	11/19/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	10/20/04	62796	GE CAPITAL CORP CP	1.74000	10/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/20/04	62797	GE CAPITAL CORP CP	1.74000	10/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/20/04	62798	GE CAPITAL CORP CP	1.74000	10/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/20/04	62799	GE CAPITAL CORP CP	1.74000	10/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/20/04	62800	GE CAPITAL CORP CP	1.74000	10/21/04	35,395,000.00	35,395,000.00	0.00	BNY	GECC
NTRD	CPI	10/20/04	62801	AIG FUNDING INC CP	1.77000	11/05/04	40,000,000.00	40,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/21/04	62811	AMERICAN GEN FINANCE CORP CP	1.78000	11/05/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/21/04	62813	HOUSEHOLD FINANCE CORP CP	1.78000	11/05/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	10/21/04	62814	AMERICAN GEN FINANCE CORP CP	1.77500	11/05/04	37,310,000.00	37,310,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	10/21/04	62815	AIG FUNDING INC CP	1.77000	11/05/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/21/04	62816	AIG FUNDING INC CP	1.77000	11/05/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/21/04	62818	GE CAPITAL CORP CP	1.75000	10/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/21/04	62819	GE CAPITAL CORP CP	1.75000	10/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/21/04	62820	GE CAPITAL CORP CP	1.75000	10/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/21/04	62821	GE CAPITAL CORP CP	1.75000	10/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/21/04	62822	GE CAPITAL CORP CP	1.75000	10/22/04	34,550,000.00	34,550,000.00	0.00	BNY	GECC
NTRD	CPI	10/22/04	62828	GE CAPITAL CORP CP	1.74000	10/25/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/22/04	62829	GE CAPITAL CORP CP	1.74000	10/25/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/22/04	62830	GE CAPITAL CORP CP	1.74000	10/25/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/22/04	62831	GE CAPITAL CORP CP	1.74000	10/25/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/22/04	62832	GE CAPITAL CORP CP	1.74000	10/25/04	33,028,000.00	33,028,000.00	0.00	BNY	GECC
NTRD	CPI	10/25/04	62838	AMERICAN GEN FINANCE CORP CP	1.75000	10/26/04	7,790,000.00	7,790,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/25/04	62841	GE CAPITAL CORP CP	1.76000	10/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/25/04	62842	GE CAPITAL CORP CP	1.76000	10/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/25/04	62843	GE CAPITAL CORP CP	1.76000	10/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/25/04	62844	GE CAPITAL CORP CP	1.76000	10/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/25/04	62845	GE CAPITAL CORP CP	1.76000	10/26/04	43,037,000.00	43,037,000.00	0.00	BNY	GECC
NTRD	CPI	10/26/04	62849	AMEX CREDIT CORP CP	1.76000	11/02/04	23,000,000.00	23,000,000.00	0.00	BNY	AMEX
NTRD	CPI	10/26/04	62853	GE CAPITAL CORP CP	1.75000	10/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/26/04	62854	GE CAPITAL CORP CP	1.75000	10/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/26/04	62855	GE CAPITAL CORP CP	1.75000	10/27/04	38,567,000.00	38,567,000.00	0.00	BNY	GECC
NTRD	CPI	10/27/04	62873	GE CAPITAL CORP CP	1.74000	10/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/27/04	62874	GE CAPITAL CORP CP	1.74000	10/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/27/04	62875	GE CAPITAL CORP CP	1.74000	10/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/27/04	62876	GE CAPITAL CORP CP	1.74000	10/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/27/04	62877	GE CAPITAL CORP CP	1.74000	10/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/27/04	62878	GE CAPITAL CORP CP	1.74000	10/28/04	18,331,000.00	18,331,000.00	0.00	BNY	GECC
NTRD	CPI	10/27/04	62879	AMERICAN GEN FINANCE CORP CP	1.74000	10/28/04	7,790,000.00	7,790,000.00	0.00	BNY	AIGFDG
NTRD	CPI	10/28/04	62885	GE CAPITAL CORP CP	1.78000	10/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/28/04	62886	GE CAPITAL CORP CP	1.78000	10/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/28/04	62887	GE CAPITAL CORP CP	1.78000	10/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/28/04	62888	GE CAPITAL CORP CP	1.78000	10/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/28/04	62889	GE CAPITAL CORP CP	1.78000	10/29/04	39,107,000.00	39,107,000.00	0.00	BNY	GECC
NTRD	CPI	10/29/04	62900	GE CAPITAL CORP CP	1.83000	11/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/29/04	62901	GE CAPITAL CORP CP	1.83000	11/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	10/29/04	62915	GE CAPITAL CORP CP	1.83000	11/01/04	35,794,000.00	35,794,000.00	0.00	BNY	GECC
CPI Total							<u>5,513,598,000.00</u>	<u>5,513,598,000.00</u>	<u>0.00</u>		
NTRD	MCPN	10/04/04	62663	FHLB (CALLABLE)	2.37500	08/16/06	20,000,000.00	20,000,000.00	63,333.33	BNY	NSI
MCPN Total							<u>20,000,000.00</u>	<u>20,000,000.00</u>	<u>63,333.33</u>		

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NTRD	MCSA	10/12/04	62556	FHLB (CALLABLE)	2.50000	10/12/06	50,000,000.00	50,000,000.00	0.00	BNY	NSI
NTRD	MCSA	10/13/04	62555	FHLMC (CALLABLE)	2.65000	10/13/06	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
	MCSA Total						100,000,000.00	100,000,000.00	0.00		
NTRD	MMF	10/21/04	62824	GOLDMAN SACHS MMF	0.00000	11/04/04	6,878,538.00	6,878,538.00	0.00	TTC	GS
	MMF Total						6,878,538.00	6,878,538.00	0.00		
NTRD	NCD1	10/06/04	62692	WELLS FARGO BK NA CD	1.78000	11/15/04	50,000,000.00	50,000,554.47	0.00	BNY	RED
NTRD	NCD1	10/08/04	62711	FIRST TENNESSEE BK NA CD	1.88000	12/07/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	NCD1	10/14/04	62749	WELLS FARGO BK NA CD	1.82000	11/19/04	50,000,000.00	50,000,499.10	0.00	BNY	RED
NTRD	NCD1	10/22/04	62827	WELLS FARGO BK NA CD	1.85000	11/23/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
	NCD1 Total						200,000,000.00	200,001,053.57	0.00		
NTRD	NOTE	10/01/04	62652	USTN	1.62500	10/31/05	14,000,000.00	13,906,484.38	95,203.80	BNY	GCMi
	NOTE Total						14,000,000.00	13,906,484.38	95,203.80		
NTRD	REPO	10/01/04	62660	REPO FNMA D/N 01-07-05	1.80000	10/04/04	41,286,000.00	41,286,000.00	0.00	BNY	MLCO
NTRD	REPO	10/01/04	62661	REPO FNMA D/N 02-02-05	1.80000	10/04/04	48,714,000.00	48,714,000.00	0.00	BNY	MLCO
NTRD	REPO	10/05/04	62677	REPO FHLB 2.50 03-30-06	1.73000	10/06/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	10/05/04	62678	REPO FHLB 2.50 03-30-06	1.73000	10/06/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	10/05/04	62679	REPO FHLB 2.50 03-30-06	1.73000	10/06/04	32,082,000.00	32,082,000.00	0.00	BNY	MLCO
NTRD	REPO	10/05/04	62680	REPO FHLB 2.50 03-30-06	1.73000	10/06/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	10/05/04	62681	REPO FHLB 2.50 03-30-06	1.73000	10/06/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	10/05/04	62682	REPO FHLB 2.50 03-30-06	1.73000	10/06/04	22,084,000.00	22,084,000.00	0.00	BNY	MLCO
NTRD	REPO	10/13/04	62735	REPO FHLMC D/N 05-03-05	1.76000	10/14/04	48,459,000.00	48,459,000.00	0.00	BNY	BA
NTRD	REPO	10/13/04	62736	REPO FHLMC D/N 05-03-05	1.76000	10/14/04	33,922,000.00	33,922,000.00	0.00	BNY	BA
NTRD	REPO	10/13/04	62737	REPO FHLB D/N 10-22-04	1.76000	10/14/04	48,998,000.00	48,998,000.00	0.00	BNY	BA
NTRD	REPO	10/13/04	62738	REPO FHLB D/N 10-22-04	1.76000	10/14/04	34,300,000.00	34,300,000.00	0.00	BNY	BA
NTRD	REPO	10/13/04	62739	REPO FHLB D/N 11-05-04	1.76000	10/14/04	48,959,000.00	48,959,000.00	0.00	BNY	BA
NTRD	REPO	10/13/04	62740	REPO FHLB D/N 11-05-04	1.76000	10/14/04	13,362,000.00	13,362,000.00	0.00	BNY	BA
NTRD	REPO	10/14/04	62754	REPO FNMA D/N 02-02-05	1.77000	10/15/04	48,714,000.00	48,714,000.00	0.00	BNY	MLCO
NTRD	REPO	10/14/04	62755	REPO FNMA D/N 02-02-05	1.77000	10/15/04	4,286,000.00	4,286,000.00	0.00	BNY	MLCO
NTRD	REPO	10/20/04	62802	REPO FHLB D/N 12-10-04	1.72000	10/21/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	10/20/04	62803	REPO FHLB D/N 12-10-04	1.72000	10/21/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	10/20/04	62804	REPO FNMA D/N 02-02-05	1.72000	10/21/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	10/20/04	62805	REPO FNMA D/N 02-02-05	1.72000	10/21/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	10/20/04	62806	REPO FNMA D/N 01-07-05	1.72000	10/21/04	48,837,000.00	48,837,000.00	0.00	BNY	MLCO
NTRD	REPO	10/20/04	62807	REPO FNMA D/N 01-07-05	1.72000	10/21/04	3,818,000.00	3,818,000.00	0.00	BNY	MLCO
NTRD	REPO	10/22/04	62833	REPO FHLB D/N 12-10-04	1.73000	10/25/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	10/22/04	62834	REPO FHLB D/N 12-10-04	1.73000	10/25/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	10/22/04	62835	REPO FNMA D/N 02-02-05	1.73000	10/25/04	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	10/22/04	62836	REPO FNMA D/N 02-02-05	1.73000	10/25/04	15,431,000.00	15,431,000.00	0.00	BNY	MLCO

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NTRD	REPO	10/27/04	62862	REPO FNMA 1.50 09-21-05	1.74000	10/28/04	48,714,000.00	48,714,000.00	0.00	BNY	MLCO
NTRD	REPO	10/27/04	62863	REPO FNMA 1.50 09-21-05	1.74000	10/28/04	48,714,000.00	48,714,000.00	0.00	BNY	MLCO
NTRD	REPO	10/27/04	62864	REPO FNMA 1.50 09-21-05	1.74000	10/28/04	48,714,000.00	48,714,000.00	0.00	BNY	MLCO
NTRD	REPO	10/27/04	62865	REPO FNMA 1.50 09-21-05	1.74000	10/28/04	48,714,000.00	48,714,000.00	0.00	BNY	MLCO
NTRD	REPO	10/27/04	62866	REPO FNMA 1.50 09-21-05	1.74000	10/28/04	48,714,000.00	48,714,000.00	0.00	BNY	MLCO
NTRD	REPO	10/27/04	62867	REPO FNMA 1.50 09-21-05	1.74000	10/28/04	6,430,000.00	6,430,000.00	0.00	BNY	MLCO
NTRD	REPO	10/28/04	62890	REPO FHLMC D/N 12-01-04	1.79000	10/29/04	48,888,000.00	48,888,000.00	0.00	BNY	BA
NTRD	REPO	10/28/04	62891	REPO FFCB D/N 01-20-05	1.79000	10/29/04	48,794,000.00	48,794,000.00	0.00	BNY	BA
NTRD	REPO	10/28/04	62892	REPO FNMA D/N 01-26-05	1.79000	10/29/04	2,318,000.00	2,318,000.00	0.00	BNY	BA
NTRD	REPO	10/28/04	62893	REPO FNMA D/N 11-10-04	1.78000	10/29/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	10/28/04	62894	REPO FNMA D/N 11-10-04	1.78000	10/29/04	24,479,000.00	24,479,000.00	0.00	BNY	MLCO
NTRD	REPO	10/28/04	62895	REPO FHLMC D/N 11-01-04	1.78000	10/29/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	10/28/04	62896	REPO FHLC D/N 12-10-04	1.78000	10/29/04	48,895,000.00	48,895,000.00	0.00	BNY	MLCO
NTRD	REPO	10/28/04	62897	REPO FHLC D/N 12-10-04	1.78000	10/29/04	28,647,000.00	28,647,000.00	0.00	BNY	MLCO
NTRD	REPO	10/29/04	62905	REPO FHLMC D/N 05-03-05	1.85000	11/01/04	48,494,000.00	48,494,000.00	0.00	BNY	BA
NTRD	REPO	10/29/04	62906	REPO FHLMC D/N 05-03-05	1.85000	11/01/04	34,393,000.00	34,393,000.00	0.00	BNY	BA
NTRD	REPO	10/29/04	62907	REPO FHLMC D/N 01-11-05	1.85000	11/01/04	48,825,000.00	48,825,000.00	0.00	BNY	BA
NTRD	REPO	10/29/04	62908	REPO FNMA 4.00 01-20-09	1.85000	11/01/04	39,423,000.00	39,423,000.00	0.00	BNY	BA
NTRD	REPO	10/29/04	62909	REPO FNMA 1.75 06-16-06	1.85000	11/01/04	28,865,000.00	28,865,000.00	0.00	BNY	BA
NTRD	REPO	10/29/04	62911	REPO FHLC D/N 12-10-04	1.80000	11/01/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	10/29/04	62912	REPO FHLC D/N 12-10-04	1.80000	11/01/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	10/29/04	62913	REPO FNMA D/N 12-10-04	1.80000	11/01/04	48,895,000.00	48,895,000.00	0.00	BNY	MLCO
NTRD	REPO	10/29/04	62914	REPO FNMA D/N 12-10-04	1.80000	11/01/04	3,310,000.00	3,310,000.00	0.00	BNY	MLCO
REPO Total							1,931,000,000.00	1,931,000,000.00	0.00		
NTRD	YANK1	10/14/04	62747	UBS AG CD	1.81000	11/16/04	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	10/14/04	62748	TORONTO DOMINION BK NY CD	1.82000	11/19/04	50,000,000.00	50,000,499.10	0.00	BNY	RED
NTRD	YANK1	10/15/04	62763	SVENSLA HANDELSBANKEN NY CD	1.84000	11/22/04	50,000,000.00	50,000,526.76	0.00	BNY	RED
NTRD	YANK1	10/26/04	62846	BNP PARIBAS NY CD	2.03500	01/27/05	50,000,000.00	50,000,642.46	0.00	BNY	RED
NTRD	YANK1	10/27/04	62856	LLOYDS TSB BK PLC CD	2.05000	01/27/05	50,000,000.00	50,001,271.15	0.00	BNY	RED
NTRD	YANK1	10/27/04	62868	CIBC NY CD	1.91000	12/06/04	50,000,000.00	50,000,554.39	0.00	BNY	RED
NTRD	YANK1	10/28/04	62884	ROYAL BK OF SCOTLAND NY CD	2.06000	01/27/05	50,000,000.00	50,001,257.37	0.00	BNY	RED
NTRD	YANK1	10/29/04	62904	BK OF MONTREAL CHICAGO CD	2.01000	12/30/04	50,000,000.00	50,000,858.16	0.00	BNY	RED
YANK1 Total							400,000,000.00	400,005,609.39	0.00		
PSI-NTRD Total							10,393,516,456.86	10,390,406,554.39	282,148.24		

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BLPSI	TBIL	10/21/04	62779	UST BILL	1.99000	04/21/05	500,000.00	494,969.72	0.00	BNY	BA
TBIL Total							500,000.00	494,969.72	0.00		
BLPSI Total							500,000.00	494,969.72	0.00		
SCAQM	CTDQ	10/15/04	62780	S OF C LAIF	0.00000	12/31/04	167,353.58	167,353.58	0.00	TTC	LAIF
CTDQ Total							167,353.58	167,353.58	0.00		
SCAQM Total							167,353.58	167,353.58	0.00		
SLIM	CTDQ	10/15/04	62782	S OF C LAIF	0.00000	12/31/04	48,416.11	48,416.11	0.00	TTC	LAIF
CTDQ Total							48,416.11	48,416.11	0.00		
SLIM Total							48,416.11	48,416.11	0.00		
WASIA	CTDQ	10/15/04	62781	S OF C LAIF	0.00000	12/31/04	47,360.06	47,360.06	0.00	TTC	LAIF
CTDQ Total							47,360.06	47,360.06	0.00		
WASIA Total							47,360.06	47,360.06	0.00		
SPI Total							763,129.75	758,099.47	0.00		

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10/04/04	NTRD	58658	FFCB 3.20 (CALLABLE)	Call	100.00000	22,295,000.00	22,295,000.00	0.00	22,295,000.00	4,571.63
		FFCB Total				22,295,000.00	22,295,000.00	0.00	22,295,000.00	4,571.63
10/13/04	NTRD	61647	FHLB 3.00 [CALLABLE]	Call	100.00000	16,750,000.00	16,750,000.00	125,625.00	16,875,625.00	0.00
10/20/04	NTRD	61788	FHLB 2.625 (CALLABLE)	Call	100.00000	12,400,000.00	12,400,000.00	0.00	12,400,000.00	4,629.65
		FHLB Total				29,150,000.00	29,150,000.00	125,625.00	29,275,625.00	4,629.65
10/01/04	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	11,248.20	11,241.17	0.00	11,241.17	-6.05
		FHLMC PARTICIPATION CERTIF Total				11,248.20	11,241.17	0.00	11,241.17	-6.05
10/22/04	NTRD	62824	GOLDMAN SACHS MMF	Withdrawal	100.00000	6,878,538.00	6,878,538.00	0.00	6,878,538.00	0.00
		GOLDMAN SACHS MMF Total				6,878,538.00	6,878,538.00	0.00	6,878,538.00	0.00
			PSI-NTRD Total			58,334,786.20	58,334,779.17	125,625.00	58,460,404.17	9,195.23

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 Sales Detail Report
 Group: Special Purpose Investments
 For the Period October 1, 2004 to October 31, 2004
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
10/01/04	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	350.46	350.46	263.54	614.00	0.00
10/01/04	GF	15858	FLYING TRIANGLE LOAN	Call	100.00000	321.46	321.46	182.28	503.74	0.00
10/01/04	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	455.70	455.70	313.91	769.61	0.00
10/04/04	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,380.57	1,380.57	977.98	2,358.55	0.00
10/04/04	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	497.14	497.14	245.88	743.02	0.00
10/08/04	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	805.44	805.44	643.77	1,449.21	0.00
10/15/04	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	828.33	828.33	503.06	1,331.39	0.00
FLYING TRIANGLE Total						4,639.10	4,639.10	3,130.42	7,769.52	0.00
GF Total						4,639.10	4,639.10	3,130.42	7,769.52	0.00
SPI Total						4,639.10	4,639.10	3,130.42	7,769.52	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value by Maturity
As of October 31, 2004
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	1,950,011,950.17	1,948,540,347.50	(1,471,602.67)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	3,187,917,938.71	3,187,606,348.90	(311,589.81)	0.00	0.00	0.00
Governments	3,663,371,601.27	3,654,840,170.00	(8,531,431.27)	51,152,069.85	51,284,125.89	132,056.04
Agencies	4,572,113,721.27	4,560,715,403.52	(11,398,317.75)	563,072,200.50	562,349,843.55	(722,356.95)
Municipals	21,818,814.18	21,818,814.18	0.00	5,530,397.30	5,530,884.37	487.07
Corp. & Deposit Notes	655,155,778.79	654,020,602.00	(1,135,176.79)	0.00	0.00	0.00
Repurchase Agreements	350,000,000.00	350,000,000.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	643,660,942.84	643,660,942.84	0.00
TOTAL	<u>\$14,400,389,804.39</u>	<u>\$14,377,541,686.10</u>	<u>(\$22,848,118.29)</u>	<u>\$1,263,415,610.49</u>	<u>\$1,262,825,796.65</u>	<u>(\$589,813.84)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York Trust Company N.A. month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.15% of the PSI portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 10/31/2004
Attachment IXa

Security ID	Security Description	Calculated Market Price
62690	BK OF AMERICA NA BK NOTE	99.9897043
62730	PREF RECEIVABLES FDG CORP	99.9535000
62750	PREF RECEIVABLES FDG CORP	99.9183333
62812	PREF RECEIVABLES FDG CORP	99.9020000
62817	PREF RECEIVABLES FDG CORP	99.9020000
62850	PREF RECEIVABLES FDG CORP	99.9020000
62851	PREF RECEIVABLES FDG CORP	99.9020000
62910	PREF RECEIVABLES FDG CORP	99.8366667
62502	HOUSEHOLD FINANCE CORP CP	99.9997497
62732	AMERICAN GEN FINANCE CORP	99.9996944
62900	GE CAPITAL CORP CP	99.9999169
62901	GE CAPITAL CORP CP	99.9999169
62915	GE CAPITAL CORP CP	99.9999169
62751	AMERICAN GEN FINANCE CORP	99.9994450
62849	AMEX CREDIT CORP CP	99.9994453
62752	AIG FUNDING INC CP	99.9990848
62801	AIG FUNDING INC CP	99.9987557
62811	AMERICAN GEN FINANCE CORP	99.9988947
62813	HOUSEHOLD FINANCE CORP CP	99.9988947
62814	AMERICAN GEN FINANCE CORP	99.9988253
62815	AIG FUNDING INC CP	99.9987557
62816	AIG FUNDING INC CP	99.9987557
62429	TOYOTA MOTOR CREDIT CORP C	99.9964513
62147	TOYOTA MOTOR CREDIT CORP C	99.9942482
62567	TOYOTA MOTOR CREDIT CORP C	99.9916091
62544	TOYOTA MOTOR CREDIT CORP C	99.9934559
62784	TOYOTA MOTOR CREDIT CORP C	99.9932351
62794	HOUSEHOLD FINANCE CORP CP	99.9937640
62562	HOUSEHOLD FINANCE CORP CP	99.9905443
62281	TOYOTA MOTOR CREDIT CORP C	99.9800208
62721	TOYOTA MOTOR CREDIT CORP C	99.9885657
61159	FFCB 1,75	99.3900000
62250	FHLMC 2.27438 (CALLABLE)	99.9500000
62749	WELLS FARGO BK NA CD	99.9925299
62827	WELLS FARGO BK NA CD	99.9929232
62711	FIRST TENNESSEE BK NA CD	99.9915528
62763	SVENSKA HANDELSBANKEN NY C	99.9925776
62632	BNP PARIBAS NY CD	99.9872631
62846	BNP PARIBAS NY CD	99.9767517
60545	ROYAL BK OF SCOTLAND PLC N	99.6893267
61047	ROYAL BK OF CANADA NY CD	99.6392549
61257	BNP PARIBAS SF CD	99.7196101

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	60180	LACCAL BANS	2.12500	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	62261	LACCAL BANS	2.29000	06/30/07	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BNOT	62282	BK OF AMERICA NA BK NOTE	1.70000	11/29/04	50,000,000.00	50,000,000.00	49,990,000.00
PSI	NTRD	BNOT	62578	BK OF AMERICA NA BK NOTE	1.88000	12/23/04	50,000,000.00	50,000,000.00	49,984,000.00
PSI	NTRD	BNOT	62625	BK OF AMERICA NA BK NOTE	1.80000	11/23/04	50,000,000.00	50,000,000.00	49,934,500.00
PSI	NTRD	BNOT	62690	BK OF AMERICA NA BK NOTE	1.85000	12/03/04	50,000,000.00	50,000,000.00	49,994,852.00
PSI	NTRD	BNOT	62857	BK OF AMERICA NA BK NOTE	2.05000	01/26/05	50,000,000.00	50,000,000.00	49,983,000.00
BNOT Total							250,000,000.00	250,000,000.00	249,886,352.00
PSI	NTRD	CNFL	62118	CITIGROUP INC FRN	1.83000	09/01/05	50,000,000.00	50,030,909.28	50,018,500.00
PSI	NTRD	CNFL	62571	CITIGROUP GLOBAL MKTS FRN	1.92000	12/12/05	50,000,000.00	50,038,405.41	50,022,000.00
PSI	NTRD	CNFL	62703	CITIGROUP INC FRN	1.78000	05/19/05	50,000,000.00	50,016,107.40	50,019,000.00
PSI	NTRD	CNFL	62825	MORGAN STANLEY FRN	2.35000	01/24/05	50,000,000.00	50,034,707.69	50,028,000.00
PSI	NTRD	CNFL	62826	MORGAN STANLEY FRN	2.35000	01/24/05	50,000,000.00	50,034,707.69	50,028,000.00
CNFL Total							250,000,000.00	250,154,837.47	250,115,500.00
PSI	NTRD	CNFM	51159	GECC FRN	2.00500	03/15/05	25,000,000.00	25,000,941.32	25,013,250.00
CNFM Total							25,000,000.00	25,000,941.32	25,013,250.00
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP FRN	2.10000	11/06/06	30,000,000.00	30,000,000.00	29,943,000.00
CNSU Total							30,000,000.00	30,000,000.00	29,943,000.00
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	11,728,069.66	11,728,069.66	11,728,069.66
PSI	NTRD	COP1	62089	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	8,139.16	8,139.16	8,139.16
PSI	NTRD	COP1	62117	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,016.85	1,016.85	1,016.85
PSI	NTRD	COP1	62153	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,013.01	1,013.01	1,013.01
PSI	NTRD	COP1	62164	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	791.50	791.50	791.50
PSI	NTRD	COP1	62214	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,474.32	1,474.32	1,474.32
PSI	NTRD	COP1	62234	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	879.90	879.90	879.90
PSI	NTRD	COP1	62277	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	572.99	572.99	572.99
PSI	NTRD	COP1	62293	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	106.63	106.63	106.63
PSI	NTRD	COP1	62337	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	583.73	583.73	583.73
PSI	NTRD	COP1	62358	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	138.44	138.44	138.44
PSI	NTRD	COP1	62388	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	463.04	463.04	463.04
PSI	NTRD	COP1	62437	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	913.14	913.14	913.14
PSI	NTRD	COP1	62456	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	435.79	435.79	435.79
PSI	NTRD	COP1	62469	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	782.51	782.51	782.51
PSI	NTRD	COP1	62483	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	443.82	443.82	443.82
PSI	NTRD	COP1	62496	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,770.04	1,770.04	1,770.04

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	62506	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	354.90	354.90	354.90
PSI	NTRD	COP1	62553	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	159.12	159.12	159.12
PSI	NTRD	COP1	62596	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	155.95	155.95	155.95
PSI	NTRD	COP1	62620	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	33,630.82	33,630.82	33,630.82
PSI	NTRD	COP1	62662	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	170.28	170.28	170.28
PSI	NTRD	COP1	62702	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	50.80	50.80	50.80
PSI	NTRD	COP1	62704	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	587.88	587.88	587.88
PSI	NTRD	COP1	62725	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	635.01	635.01	635.01
PSI	NTRD	COP1	62756	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	31,587.77	31,587.77	31,587.77
PSI	NTRD	COP1	62769	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	644.13	644.13	644.13
PSI	NTRD	COP1	62792	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	842.23	842.23	842.23
PSI	NTRD	COP1	62808	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	1,323.12	1,323.12	1,323.12
PSI	NTRD	COP1	62823	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	551.93	551.93	551.93
PSI	NTRD	COP1	62898	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	268.70	268.70	268.70
PSI	NTRD	COP1	62916	LACCAL MARINA DEL REY SER C	4.97500	08/01/07	257.01	257.01	257.01
COP1 Total							11,818,814.18	11,818,814.18	11,818,814.18
PSI	NTRD	CPD	61274	PFIZER INC CP	1.45000	01/25/05	50,000,000.00	49,828,819.45	49,750,350.00
PSI	NTRD	CPD	62432	CITIGROUP GLOBAL MKTS HLDG CP	1.72000	11/08/04	50,000,000.00	49,983,277.78	49,973,200.00
PSI	NTRD	CPD	62493	CRC FUNDING LLC CP	1.75000	11/04/04	17,000,000.00	16,997,520.83	16,994,390.00
PSI	NTRD	CPD	62545	BEAR STEARNS COS INC CP	1.83000	11/22/04	50,000,000.00	49,946,625.00	49,935,750.00
PSI	NTRD	CPD	62564	CAFCO LLC CP	1.83000	12/03/04	50,000,000.00	49,918,666.67	49,907,950.00
PSI	NTRD	CPD	62565	CAFCO LLC CP	1.83000	12/03/04	27,000,000.00	26,956,080.00	26,950,293.00
PSI	NTRD	CPD	62589	BEAR STEARNS COS INC CP	1.81000	12/02/04	50,000,000.00	49,922,069.44	49,908,800.00
PSI	NTRD	CPD	62600	CAFCO LLC CP	1.85000	12/03/04	50,000,000.00	49,917,777.78	49,907,950.00
PSI	NTRD	CPD	62607	CRC FUNDING LLC CP	1.83000	11/23/04	45,500,000.00	45,449,115.83	45,440,395.00
PSI	NTRD	CPD	62624	CXC LLC CP	1.76000	11/08/04	50,000,000.00	49,982,888.89	49,973,200.00
PSI	NTRD	CPD	62626	JUPITER SECURITIZATION CORP CP	1.78000	11/04/04	50,000,000.00	49,992,583.33	49,983,150.00
PSI	NTRD	CPD	62627	JUPITER SECURITIZATION CORP CP	1.78000	11/02/04	50,000,000.00	49,997,527.78	49,988,450.00
PSI	NTRD	CPD	62643	JUPITER SECURITIZATION CORP CP	1.79000	11/05/04	50,000,000.00	49,990,055.56	49,980,550.00
PSI	NTRD	CPD	62667	CAFCO LLC CP	1.82000	11/22/04	50,000,000.00	49,946,916.67	49,937,050.00
PSI	NTRD	CPD	62668	VARIABLE FUNDING CAP CORP CP	1.78000	11/04/04	47,054,000.00	47,047,020.32	47,038,142.80
PSI	NTRD	CPD	62675	CRC FUNDING LLC CP	1.83000	11/22/04	38,000,000.00	37,959,435.00	37,952,158.00
PSI	NTRD	CPD	62687	SHEFFIELD RECEIVABLES CORP CP	1.78000	11/03/04	50,000,000.00	49,995,055.56	49,986,100.00
PSI	NTRD	CPD	62709	CRC FUNDING LLC CP	1.82000	11/23/04	50,000,000.00	49,944,388.89	49,934,500.00
PSI	NTRD	CPD	62710	JUPITER SECURITIZATION CORP CP	1.79000	11/16/04	50,000,000.00	49,962,708.33	49,951,550.00
PSI	NTRD	CPD	62714	CAFCO LLC CP	1.77000	11/02/04	23,000,000.00	22,998,869.17	22,994,779.00
PSI	NTRD	CPD	62719	JUPITER SECURITIZATION CORP CP	1.80000	11/17/04	50,000,000.00	49,960,000.00	49,948,950.00
PSI	NTRD	CPD	62720	BEAR STEARNS COS INC CP	1.80000	11/15/04	50,000,000.00	49,965,000.00	49,954,200.00
PSI	NTRD	CPD	62730	PREF RECEIVABLES FDG CORP CP	1.77000	11/09/04	50,000,000.00	49,980,333.33	49,976,750.00
PSI	NTRD	CPD	62731	FALCON ASSET SEC CORP CP	1.79000	11/15/04	50,000,000.00	49,965,194.44	49,954,200.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	62750	PREF RECEIVABLES FDG CORP CP	1.80000	11/15/04	20,000,000.00	19,986,000.00	19,983,666.60
PSI	NTRD	CPD	62762	SHEFFIELD RECEIVABLES CORP CP	1.82000	11/15/04	46,285,000.00	46,252,240.51	46,243,436.07
PSI	NTRD	CPD	62764	CAFCO LLC CP	1.86000	11/30/04	50,000,000.00	49,925,083.34	49,916,150.00
PSI	NTRD	CPD	62765	CAFCO LLC CP	1.86000	11/30/04	10,000,000.00	9,985,016.66	9,983,230.00
PSI	NTRD	CPD	62770	PREF RECEIVABLES FDG CORP CP	1.82000	11/12/04	50,000,000.00	49,972,194.45	49,962,100.00
PSI	NTRD	CPD	62771	FALCON ASSET SEC CORP CP	1.84000	11/18/04	50,000,000.00	49,956,555.56	49,946,300.00
PSI	NTRD	CPD	62785	SHEFFIELD RECEIVABLES CORP CP	1.84000	11/18/04	29,070,000.00	29,044,741.40	29,039,418.36
PSI	NTRD	CPD	62793	VARIABLE FUNDING CAP CORP CP	1.85000	11/19/04	50,000,000.00	49,953,750.00	49,943,650.00
PSI	NTRD	CPD	62795	JUPITER SECURITIZATION CORP CP	1.85000	11/22/04	50,000,000.00	49,946,041.66	49,935,750.00
PSI	NTRD	CPD	62809	SHEFFIELD RECEIVABLES CORP CP	1.86000	11/22/04	50,000,000.00	49,945,750.00	49,937,050.00
PSI	NTRD	CPD	62810	SHEFFIELD RECEIVABLES CORP CP	1.86000	11/22/04	25,000,000.00	24,972,875.00	24,968,525.00
PSI	NTRD	CPD	62812	PREF RECEIVABLES FDG CORP CP	1.84000	11/18/04	50,000,000.00	49,956,555.55	49,951,000.00
PSI	NTRD	CPD	62817	PREF RECEIVABLES FDG CORP CP	1.84000	11/18/04	20,000,000.00	19,982,622.22	19,980,400.00
PSI	NTRD	CPD	62837	SHEFFIELD RECEIVABLES CORP CP	2.04000	01/24/05	31,605,000.00	31,454,560.20	31,449,313.77
PSI	NTRD	CPD	62839	CRC FUNDING LLC CP	2.05000	01/07/05	50,000,000.00	49,809,236.12	49,808,850.00
PSI	NTRD	CPD	62840	CRC FUNDING LLC CP	2.05000	01/07/05	600,000.00	597,710.84	597,706.20
PSI	NTRD	CPD	62847	FALCON ASSET SEC CORP CP	1.89000	11/23/04	50,000,000.00	49,942,250.00	49,933,150.00
PSI	NTRD	CPD	62848	FALCON ASSET SEC CORP CP	1.89000	11/23/04	50,000,000.00	49,942,250.00	49,933,150.00
PSI	NTRD	CPD	62850	PREF RECEIVABLES FDG CORP CP	1.86000	11/18/04	50,000,000.00	49,956,083.33	49,951,000.00
PSI	NTRD	CPD	62851	PREF RECEIVABLES FDG CORP CP	1.86000	11/18/04	7,998,000.00	7,990,975.09	7,990,161.96
PSI	NTRD	CPD	62852	CRC FUNDING LLC CP	2.05000	01/06/05	50,000,000.00	49,812,083.33	49,811,950.00
PSI	NTRD	CPD	62858	BEAR STEARNS COS INC CP	1.76000	11/03/04	50,000,000.00	49,995,111.11	49,985,800.00
PSI	NTRD	CPD	62859	MORGAN STANLEY CP	1.77000	11/01/04	50,000,000.00	50,000,000.00	49,991,050.00
PSI	NTRD	CPD	62860	MORGAN STANLEY CP	1.77000	11/01/04	50,000,000.00	50,000,000.00	49,991,050.00
PSI	NTRD	CPD	62861	FALCON ASSET SEC CORP CP	1.91000	11/30/04	25,000,000.00	24,961,534.72	24,957,200.00
PSI	NTRD	CPD	62871	FALCON ASSET SEC CORP CP	1.78000	11/01/04	50,000,000.00	50,000,000.00	49,991,050.00
PSI	NTRD	CPD	62872	FALCON ASSET SEC CORP CP	1.78000	11/01/04	25,000,000.00	25,000,000.00	24,995,525.00
PSI	NTRD	CPD	62881	SHEFFIELD RECEIVABLES CORP CP	1.92000	12/01/04	50,000,000.00	49,920,000.00	49,913,450.00
PSI	NTRD	CPD	62882	CRC FUNDING LLC CP	1.96000	12/20/04	50,000,000.00	49,866,611.11	49,860,050.00
PSI	NTRD	CPD	62902	CAFCO LLC CP	2.05000	01/05/05	50,000,000.00	49,814,930.56	50,000,000.00
PSI	NTRD	CPD	62903	CAFCO LLC CP	2.05000	01/05/05	1,000,000.00	996,298.61	1,000,000.00
PSI	NTRD	CPD	62910	PREF RECEIVABLES FDG CORP CP	1.94000	11/30/04	15,391,000.00	15,366,947.29	15,365,861.26
CPD Total							2,304,503,000.00	2,301,913,938.71	2,301,639,802.02
PSI	NTRD	CPI	62147	TOYOTA MOTOR CREDIT CORP CP	1.63000	11/09/04	50,000,000.00	50,000,000.00	49,997,124.00
PSI	NTRD	CPI	62281	TOYOTA MOTOR CREDIT CORP CP	1.71000	11/29/04	50,000,000.00	50,000,000.00	49,990,010.00
PSI	NTRD	CPI	62429	TOYOTA MOTOR CREDIT CORP CP	1.70000	11/08/04	50,000,000.00	50,000,000.00	49,998,225.50
PSI	NTRD	CPI	62502	HOUSEHOLD FINANCE CORP CP	1.77000	11/01/04	50,000,000.00	50,000,000.00	49,999,874.50
PSI	NTRD	CPI	62544	TOYOTA MOTOR CREDIT CORP CP	1.82000	11/17/04	50,000,000.00	50,000,000.00	49,996,727.50
PSI	NTRD	CPI	62562	HOUSEHOLD FINANCE CORP CP	1.81000	11/23/04	50,000,000.00	50,000,000.00	49,995,272.00
PSI	NTRD	CPI	62567	TOYOTA MOTOR CREDIT CORP CP	1.77000	11/16/04	30,000,000.00	30,000,000.00	29,997,482.70

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPI	62721	TOYOTA MOTOR CREDIT CORP CP	1.86000	12/13/04	20,000,000.00	20,000,000.00	19,997,713.00
PSI	NTRD	CPI	62732	AMERICAN GEN FINANCE CORP CP	1.75000	11/01/04	4,150,000.00	4,150,000.00	4,149,987.30
PSI	NTRD	CPI	62751	AMERICAN GEN FINANCE CORP CP	1.76000	11/02/04	10,750,000.00	10,750,000.00	10,749,940.34
PSI	NTRD	CPI	62752	AIG FUNDING INC CP	1.75000	11/03/04	10,000,000.00	10,000,000.00	9,999,908.40
PSI	NTRD	CPI	62784	TOYOTA MOTOR CREDIT CORP CP	1.83000	11/19/04	50,000,000.00	50,000,000.00	49,996,617.50
PSI	NTRD	CPI	62794	HOUSEHOLD FINANCE CORP CP	1.84000	11/19/04	50,000,000.00	50,000,000.00	49,996,882.00
PSI	NTRD	CPI	62801	AIG FUNDING INC CP	1.77000	11/05/04	40,000,000.00	40,000,000.00	39,999,502.00
PSI	NTRD	CPI	62811	AMERICAN GEN FINANCE CORP CP	1.78000	11/05/04	50,000,000.00	50,000,000.00	49,999,447.00
PSI	NTRD	CPI	62813	HOUSEHOLD FINANCE CORP CP	1.78000	11/05/04	50,000,000.00	50,000,000.00	49,999,447.00
PSI	NTRD	CPI	62814	AMERICAN GEN FINANCE CORP CP	1.77500	11/05/04	37,310,000.00	37,310,000.00	37,309,561.61
PSI	NTRD	CPI	62815	AIG FUNDING INC CP	1.77000	11/05/04	50,000,000.00	50,000,000.00	49,999,377.50
PSI	NTRD	CPI	62816	AIG FUNDING INC CP	1.77000	11/05/04	25,000,000.00	25,000,000.00	24,999,688.75
PSI	NTRD	CPI	62849	AMEX CREDIT CORP CP	1.76000	11/02/04	23,000,000.00	23,000,000.00	22,999,872.35
PSI	NTRD	CPI	62900	GE CAPITAL CORP CP	1.83000	11/01/04	50,000,000.00	50,000,000.00	49,999,958.00
PSI	NTRD	CPI	62901	GE CAPITAL CORP CP	1.83000	11/01/04	50,000,000.00	50,000,000.00	49,999,958.00
PSI	NTRD	CPI	62915	GE CAPITAL CORP CP	1.83000	11/01/04	35,794,000.00	35,794,000.00	35,793,969.93
CPI Total							886,004,000.00	886,004,000.00	885,966,546.88
PSI	NTRD	CSSU	57512	WELLS FARGO BK NOTE (CALLABLE)	1.75000	01/03/06	50,000,000.00	50,000,000.00	49,531,250.00
PSI	NTRD	CSSU	57513	WELLS FARGO BK NOTE (CALLABLE)	1.75000	01/03/06	50,000,000.00	50,000,000.00	49,531,250.00
CSSU Total							100,000,000.00	100,000,000.00	99,062,500.00
PSI	NTRD	FFCB	57153	FFCB	1.30000	12/10/04	50,000,000.00	50,000,000.00	49,953,100.00
PSI	NTRD	FFCB	57311	FFCB (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,995,990.77	49,859,350.00
PSI	NTRD	FFCB	57312	FFCB (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,997,594.46	29,915,610.00
PSI	NTRD	FFCB	57412	FFCB (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	FFCB	57457	FFCB (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,998,816.03	49,937,500.00
PSI	NTRD	FFCB	57458	FFCB (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,999,408.01	24,968,750.00
PSI	NTRD	FFCB	57459	FFCB (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,522,114.16	24,369,009.61
PSI	NTRD	FFCB	57506	FFCB (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,573,952.78	10,495,687.50
PSI	NTRD	FFCB	57507	FFCB (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,398,970.11	10,322,000.00
PSI	NTRD	FFCB	58226	FFCB (CALLABLE)	1.25000	01/24/05	25,000,000.00	24,991,254.02	24,953,125.00
PSI	NTRD	FFCB	58227	FFCB (CALLABLE)	1.45000	07/07/05	17,975,000.00	17,931,712.75	17,873,890.63
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08/25/06	24,243,333.33	24,239,672.50	24,243,333.33
PSI	NTRD	FFCB	58717	FFCB (CALLABLE)	2.49000	03/22/06	10,435,000.00	10,435,000.00	10,415,434.38
PSI	NTRD	FFCB	58743	FFCB (CALLABLE)	1.96000	09/22/05	25,000,000.00	24,991,219.22	24,898,425.00
PSI	NTRD	FFCB	58835	FFCB	2.75000	09/22/06	39,950,000.00	39,887,065.07	39,900,062.50
PSI	NTRD	FFCB	59042	FFCB (CALLABLE)	2.05000	10/20/05	5,000,000.00	5,000,000.00	4,981,250.00
PSI	NTRD	FFCB	59059	FFCB (CALLABLE)	1.90000	10/28/05	20,675,000.00	20,653,048.01	20,571,625.00
PSI	NTRD	FFCB	59060	FFCB (CALLABLE)	2.01000	10/28/05	50,000,000.00	50,000,000.00	49,796,850.00
PSI	NTRD	FFCB	59073	FFCB (CALLABLE)	2.05000	10/20/05	15,000,000.00	15,000,000.00	14,943,750.00

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PSI	NTRD	FFCB	59097	FFCB	2.87500	08/25/06	12,095,000.00	12,110,415.56	12,095,000.00
PSI	NTRD	FFCB	59098	FFCB (CALLABLE)	3.04000	11/06/06	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	59099	FFCB (CALLABLE)	2.57000	05/04/06	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	FFCB	59116	FFCB (CALLABLE)	2.20000	11/04/05	50,000,000.00	50,000,000.00	49,890,600.00
PSI	NTRD	FFCB	59233	FFCB	2.10000	11/04/05	25,000,000.00	25,000,000.00	24,914,050.00
PSI	NTRD	FFCB	59258	FFCB	1.35000	11/03/04	50,000,000.00	50,000,087.43	50,000,000.00
PSI	NTRD	FFCB	59279	FFCB	1.35000	11/03/04	31,709,000.00	31,708,968.81	31,709,000.00
PSI	NTRD	FFCB	59297	FFCB	1.65000	05/05/05	12,375,000.00	12,370,063.26	12,336,328.13
PSI	NTRD	FFCB	60603	FFCB (CALLABLE)	1.30000	03/08/05	11,400,000.00	11,399,206.68	11,367,931.80
PSI	NTRD	FFCB	60805	FFCB (CALLABLE)	1.93000	03/15/06	50,000,000.00	49,993,126.72	49,359,350.00
PSI	NTRD	FFCB	60822	FFCB (CALLABLE)	1.23000	03/22/05	7,000,000.00	7,000,000.00	6,975,934.00
PSI	NTRD	FFCB	60825	FFCB	1.25000	06/09/05	33,900,000.00	33,900,000.00	33,688,125.00
PSI	NTRD	FFCB	61029	FFCB	2.00000	04/19/06	50,000,000.00	50,000,000.00	49,562,500.00
PSI	NTRD	FFCB	61030	FFCB (CALLABLE)	2.19000	04/19/06	18,830,000.00	18,826,556.43	18,712,312.50
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04/23/07	10,175,000.00	10,175,000.00	10,175,000.00
PSI	NTRD	FFCB	61104	FFCB	2.20000	04/26/06	50,000,000.00	49,974,061.64	49,703,100.00
PSI	NTRD	FFCB	61105	FFCB	1.87500	10/26/05	25,000,000.00	25,000,000.00	24,867,175.00
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04/19/07	14,675,000.00	14,607,406.39	14,624,547.35
PSI	NTRD	FFCB	61159	FFCB	1.75000	10/26/05	30,000,000.00	29,973,861.13	29,817,000.00
PSI	NTRD	FFCB	61282	FFCB	2.50000	05/10/06	9,000,000.00	9,000,000.00	8,983,125.00
PSI	NTRD	FFCB	61376	FFCB	2.62500	12/15/05	35,000,000.00	35,047,387.59	35,054,670.00
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05/18/07	10,005,000.00	10,005,000.00	10,070,652.81
PSI	NTRD	FFCB	61593	FFCB (CALLABLE)	3.29000	06/21/06	6,000,000.00	6,000,000.00	6,033,750.00
PSI	NTRD	FFCB	61646	FFCB	2.12500	07/17/06	50,000,000.00	49,256,273.15	49,531,250.00
PSI	NTRD	FFCB	61765	FFCB	2.05000	11/04/05	39,590,000.00	39,356,478.67	39,441,537.50
PSI	NTRD	FFCB	61901	FFCB	2.12500	08/15/05	31,452,000.00	31,445,665.46	31,393,027.50
FFCB Total							1,271,989,333.33	1,270,765,376.81	1,267,329,719.54
PSI	NTRD	FHLB	49685	FHLB (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,499,697.76	26,524,830.50
PSI	NTRD	FHLB	49707	FHLB (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FHLB	56930	FHLB	3.37500	11/15/04	50,000,000.00	50,036,064.40	50,031,250.00
PSI	NTRD	FHLB	57410	FHLB	4.12500	11/15/04	50,000,000.00	50,056,314.53	50,046,850.00
PSI	NTRD	FHLB	57411	FHLB	4.12500	11/15/04	10,000,000.00	10,011,262.91	10,009,370.00
PSI	NTRD	FHLB	57480	FHLB	1.20000	03/23/05	24,000,000.00	23,997,333.33	23,917,488.00
PSI	NTRD	FHLB	58617	FHLB	2.12500	12/15/04	50,000,000.00	50,030,490.41	50,000,000.00
PSI	NTRD	FHLB	58899	FHLB (CALLABLE)	1.30000	01/28/05	50,000,000.00	49,986,447.64	49,906,250.00
PSI	NTRD	FHLB	59332	FHLB	2.12500	12/15/04	26,280,000.00	26,301,912.77	26,280,000.00
PSI	NTRD	FHLB	60557	FHLB (CALLABLE)	1.70000	09/09/05	25,000,000.00	25,000,000.00	24,851,550.00
PSI	NTRD	FHLB	60806	FHLB (CALLABLE)	1.55000	09/30/05	6,750,000.00	6,750,000.00	6,697,262.25
PSI	NTRD	FHLB	60853	FHLB	1.75000	08/15/05	20,925,000.00	20,986,588.56	20,826,903.60
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,742,175.00

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PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,742,175.00
PSI	NTRD	FHLB	60870	FHLB (CALLABLE)	2.03000	06/30/06	25,000,000.00	24,990,784.67	24,734,375.00
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10/13/06	50,000,000.00	50,000,000.00	49,343,750.00
PSI	NTRD	FHLB	61059	FHLB (CALLABLE)	1.62500	07/20/05	13,000,000.00	12,996,279.61	12,935,000.00
PSI	NTRD	FHLB	61594	FHLB (CALLABLE)	3.00000	01/13/06	12,000,000.00	12,000,000.00	12,015,000.00
PSI	NTRD	FHLB	62264	FHLB	2.50000	03/13/06	25,000,000.00	25,000,000.00	24,976,550.00
PSI	NTRD	FHLB	62311	FHLB	2.50000	12/16/05	11,500,000.00	11,500,000.00	11,496,400.50
PSI	NTRD	FHLB	62312	FHLB (CALLABLE)	2.35000	12/16/05	10,950,000.00	10,946,923.32	10,929,468.75
PSI	NTRD	FHLB	62554	FHLB	2.50000	04/11/06	50,000,000.00	49,982,091.62	49,921,850.00
FHLB Total							636,905,000.00	637,072,191.53	634,990,998.60
PSI	NTRD	FHLM	62010	FHLMC (CALLABLE)	3.25000	08/16/06	50,000,000.00	50,000,000.00	50,019,000.00
PSI	NTRD	FHLM	62034	FHLMC (CALLABLE)	3.00000	02/23/06	50,000,000.00	50,000,000.00	50,019,000.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11/17/06	12,650,000.00	12,648,849.16	12,653,946.80
PSI	NTRD	FHLM	62313	FHLMC (CALLABLE)	2.50000	12/16/05	50,000,000.00	50,000,000.00	49,984,350.00
PSI	NTRD	FHLM	62315	FHLMC (CALLABLE)	2.26000	09/27/05	15,000,000.00	15,000,000.00	14,978,700.00
PSI	NTRD	FHLM	62316	FHLMC (CALLABLE)	2.26000	09/27/05	35,000,000.00	35,000,000.00	34,950,300.00
PSI	NTRD	FHLM	62359	FHLMC (CALLABLE)	2.50000	12/16/05	10,000,000.00	10,000,000.00	9,996,870.00
PSI	NTRD	FHLM	62360	FHLMC (CALLABLE)	3.12500	09/22/06	27,420,000.00	27,420,000.00	27,454,275.00
PSI	NTRD	FHLM	62422	FHLMC (CALLABLE)	3.00000	09/29/06	50,000,000.00	50,000,000.00	50,021,000.00
PSI	NTRD	FHLM	62423	FHLMC (CALLABLE)	3.00000	09/29/06	50,000,000.00	50,000,000.00	50,021,000.00
PSI	NTRD	FHLM	62471	FHLMC (CALLABLE)	2.02000	03/08/06	5,000,000.00	4,965,833.33	4,940,250.00
FHLM Total							355,070,000.00	355,034,682.49	355,038,691.80
PSI	NTRD	FNMA	56985	FNMA (CALLABLE)	2.07000	11/21/05	47,875,000.00	47,875,000.00	47,695,468.75
PSI	NTRD	FNMA	59281	FNMA (CALLABLE)	2.36000	11/18/05	50,000,000.00	50,000,000.00	49,953,100.00
PSI	NTRD	FNMA	59333	FNMA (CALLABLE)	1.90000	05/24/05	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	FNMA	59744	FNMA (CALLABLE)	2.37500	12/30/05	10,000,000.00	10,000,000.00	9,987,500.00
PSI	NTRD	FNMA	60249	FNMA (CALLABLE)	2.50000	05/12/06	25,000,000.00	25,020,654.31	24,953,125.00
PSI	NTRD	FNMA	60265	FNMA (CALLABLE)	2.21000	05/05/06	34,261,000.00	34,232,275.08	34,057,558.18
PSI	NTRD	FNMA	60266	FNMA (CALLABLE)	2.26000	05/17/06	25,000,000.00	25,000,000.00	24,859,375.00
PSI	NTRD	FNMA	60328	FNMA (CALLABLE)	2.25000	02/28/06	50,000,000.00	50,000,000.00	49,796,850.00
PSI	NTRD	FNMA	60329	FNMA (CALLABLE)	2.41000	02/13/06	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	FNMA	60556	FNMA (CALLABLE)	2.25000	02/17/06	50,000,000.00	50,033,314.19	49,812,500.00
PSI	NTRD	FNMA	60823	FNMA (CALLABLE)	1.75000	06/16/06	50,000,000.00	49,873,635.24	49,281,250.00
PSI	NTRD	FNMA	60824	FNMA (CALLABLE)	1.75000	06/16/06	15,000,000.00	14,962,090.57	14,784,375.00
PSI	NTRD	FNMA	60871	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	50,000,000.00	49,562,500.00
PSI	NTRD	FNMA	60882	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	49,989,006.85	49,562,500.00
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10/05/06	10,000,000.00	9,980,750.27	9,881,250.00
PSI	NTRD	FNMA	60954	FNMA (CALLABLE)	2.12000	04/21/06	50,000,000.00	50,000,000.00	49,640,600.00
PSI	NTRD	FNMA	61140	FNMA (CALLABLE)	3.00000	04/19/06	38,300,000.00	38,580,551.44	38,347,875.00

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PSI	NTRD	FNMA	61177	FNMA	2.50000	06/15/06	25,000,000.00	24,986,602.49	24,937,500.00
PSI	NTRD	FNMA	61207	FNMA (CALLABLE)	1.80000	05/27/05	27,400,000.00	27,400,000.00	27,331,500.00
PSI	NTRD	FNMA	61977	FNMA (CALLABLE)	3.03000	08/10/06	50,000,000.00	50,000,000.00	50,093,750.00
FNMA Total							<u>757,836,000.00</u>	<u>757,933,880.44</u>	<u>754,351,076.93</u>
PSI	NTRD	FNMD	59482	FNMA D/N	1.33000	11/12/04	25,000,000.00	24,989,840.28	24,987,500.00
FNMD Total							<u>25,000,000.00</u>	<u>24,989,840.28</u>	<u>24,987,500.00</u>
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	2.27000	06/16/06	50,000,000.00	50,000,000.00	50,228,500.00
PSI	NTRD	FRAQ2	60296	FNMA (CALLABLE)	2.12000	02/17/06	50,000,000.00	50,000,000.00	49,991,000.00
PSI	NTRD	FRAQ2	61329	FNMA (CALLABLE)	2.74000	05/24/07	50,000,000.00	50,000,000.00	50,358,000.00
PSI	NTRD	FRAQ2	61766	FNMA (CALLABLE)	3.07875	07/20/07	50,000,000.00	50,000,000.00	50,366,500.00
PSI	NTRD	FRAQ2	62250	FHLMC (CALLABLE)	2.27438	09/14/06	50,000,000.00	50,000,000.00	49,975,000.00
FRAQ2 Total							<u>250,000,000.00</u>	<u>250,000,000.00</u>	<u>250,919,000.00</u>
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12/01/08	351,618.46	351,588.45	379,649.48
HLPC Total							<u>351,618.46</u>	<u>351,588.45</u>	<u>379,649.48</u>
PSI	NTRD	MCPN	60737	FHLB (CALLABLE)	1.30000	04/13/05	10,000,000.00	10,000,000.00	9,965,620.00
PSI	NTRD	MCPN	62341	FHLMC (CALLABLE)	2.70000	09/10/07	50,000,000.00	50,000,000.00	50,016,500.00
PSI	NTRD	MCPN	62421	FHLMC (CALLABLE)	2.75000	09/27/07	50,000,000.00	50,000,000.00	50,027,000.00
PSI	NTRD	MCPN	62663	FHLB (CALLABLE)	2.37500	08/16/06	20,000,000.00	20,000,000.00	20,000,000.00
MCPN Total							<u>130,000,000.00</u>	<u>130,000,000.00</u>	<u>130,009,120.00</u>
PSI	NTRD	MCSA	57508	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,640,600.00
PSI	NTRD	MCSA	57509	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,640,600.00
PSI	NTRD	MCSA	57510	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,640,600.00
PSI	NTRD	MCSA	57511	FHLB (CALLABLE)	1.75000	01/09/06	50,000,000.00	50,000,000.00	49,562,500.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	2.37500	08/10/06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	2.37500	08/10/06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	60604	FHLB (CALLABLE)	2.12500	09/22/06	50,000,000.00	50,000,000.00	49,703,100.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	2.12500	09/25/06	20,000,000.00	19,994,086.00	19,862,500.00
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	2.12500	09/25/06	5,000,000.00	5,000,000.00	4,965,625.00
PSI	NTRD	MCSA	60736	FNMA (CALLABLE)	2.50000	10/20/05	19,000,000.00	19,033,994.38	19,017,803.00
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,859,350.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,859,350.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	1.75000	10/06/06	5,250,000.00	5,247,469.88	5,231,950.50
PSI	NTRD	MCSA	60978	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,890,600.00
PSI	NTRD	MCSA	60979	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,890,600.00
PSI	NTRD	MCSA	60996	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,890,600.00
PSI	NTRD	MCSA	60997	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,890,600.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	61763	FNMA (CALLABLE)	3.25000	07/20/07	50,000,000.00	50,000,000.00	49,984,350.00
PSI	NTRD	MCSA	61764	FNMA (CALLABLE)	3.25000	07/20/07	10,000,000.00	10,000,000.00	9,996,870.00
PSI	NTRD	MCSA	61946	FHLMC (CALLABLE)	3.00000	08/03/07	50,000,000.00	50,000,000.00	50,210,900.00
PSI	NTRD	MCSA	61947	FHLMC (CALLABLE)	3.00000	08/03/07	3,215,000.00	3,215,000.00	3,228,560.87
PSI	NTRD	MCSA	62052	FHLMC (CALLABLE)	2.20000	08/18/06	33,485,000.00	33,475,611.01	33,467,587.80
PSI	NTRD	MCSA	62555	FHLMC (CALLABLE)	2.65000	10/13/06	50,000,000.00	50,000,000.00	50,019,000.00
PSI	NTRD	MCSA	62556	FHLB (CALLABLE)	2.50000	10/12/06	50,000,000.00	50,000,000.00	50,000,000.00
MCSA Total							945,950,000.00	945,966,161.27	943,453,647.17
PSI	NTRD	NCD1	62201	CITIBANK NA CD	1.65000	11/22/04	50,000,000.00	50,000,000.00	49,989,750.00
PSI	NTRD	NCD1	62265	CITIBANK NA CD	1.71000	11/29/04	50,000,000.00	50,000,000.00	49,989,400.00
PSI	NTRD	NCD1	62510	FIRST TENNESSEE BK NA CD	1.84000	12/20/04	50,000,000.00	50,000,000.00	49,984,200.00
PSI	NTRD	NCD1	62535	FIRST TENNESSEE BK NA CD	1.80000	11/22/04	50,000,000.00	50,000,000.00	49,994,850.00
PSI	NTRD	NCD1	62563	FIRST TENNESSEE BK NA CD	1.81000	11/23/04	50,000,000.00	50,000,000.00	49,995,000.00
PSI	NTRD	NCD1	62692	WELLS FARGO BK NA CD	1.78000	11/15/04	50,000,000.00	50,000,194.06	49,995,900.00
PSI	NTRD	NCD1	62711	FIRST TENNESSEE BK NA CD	1.88000	12/07/04	50,000,000.00	50,000,000.00	49,995,776.00
PSI	NTRD	NCD1	62749	WELLS FARGO BK NA CD	1.82000	11/19/04	50,000,000.00	50,000,249.55	49,996,264.50
PSI	NTRD	NCD1	62827	WELLS FARGO BK NA CD	1.85000	11/23/04	50,000,000.00	50,000,000.00	49,996,461.50
NCD1 Total							450,000,000.00	450,000,443.61	449,937,602.00
PSI	NTRD	NOTE	55902	USTN	2.00000	11/30/04	50,000,000.00	50,026,696.86	50,002,000.00
PSI	NTRD	NOTE	55903	USTN	2.00000	11/30/04	50,000,000.00	50,026,696.86	50,002,000.00
PSI	NTRD	NOTE	55908	USTN	2.00000	11/30/04	50,000,000.00	50,026,696.86	50,002,000.00
PSI	NTRD	NOTE	55909	USTN	2.00000	11/30/04	50,000,000.00	50,026,696.86	50,002,000.00
PSI	NTRD	NOTE	55910	USTN	2.00000	11/30/04	50,000,000.00	50,026,696.86	50,002,000.00
PSI	NTRD	NOTE	55943	USTN	2.00000	11/30/04	50,000,000.00	50,021,861.29	50,002,000.00
PSI	NTRD	NOTE	55944	USTN	2.00000	11/30/04	50,000,000.00	50,021,861.29	50,002,000.00
PSI	NTRD	NOTE	56872	USTN	2.00000	11/30/04	50,000,000.00	50,026,556.42	50,002,000.00
PSI	NTRD	NOTE	56873	USTN	2.00000	11/30/04	50,000,000.00	50,026,556.42	50,002,000.00
PSI	NTRD	NOTE	56876	USTN	2.00000	11/30/04	50,000,000.00	50,026,556.42	50,002,000.00
PSI	NTRD	NOTE	56877	USTN	2.00000	11/30/04	50,000,000.00	50,026,556.42	50,002,000.00
PSI	NTRD	NOTE	56878	USTN	2.00000	11/30/04	50,000,000.00	50,026,556.42	50,002,000.00
PSI	NTRD	NOTE	56879	USTN	2.00000	11/30/04	50,000,000.00	50,026,556.42	50,002,000.00
PSI	NTRD	NOTE	58615	USTN	2.00000	08/31/05	50,000,000.00	49,990,245.11	49,921,850.00
PSI	NTRD	NOTE	59277	USTN	2.00000	11/30/04	50,000,000.00	50,027,319.09	50,002,000.00
PSI	NTRD	NOTE	59278	USTN	2.00000	11/30/04	50,000,000.00	50,027,319.09	50,002,000.00
PSI	NTRD	NOTE	59347	USTN	2.00000	11/30/04	50,000,000.00	50,024,607.37	50,002,000.00
PSI	NTRD	NOTE	59450	USTN	1.75000	12/31/04	50,000,000.00	50,036,190.26	49,984,350.00
PSI	NTRD	NOTE	59451	USTN	1.75000	12/31/04	50,000,000.00	50,036,190.26	49,984,350.00
PSI	NTRD	NOTE	59532	USTN	1.75000	12/31/04	50,000,000.00	50,032,940.77	49,984,350.00
PSI	NTRD	NOTE	59533	USTN	1.75000	12/31/04	50,000,000.00	50,032,940.77	49,984,350.00

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PSI	NTRD	NOTE	59550	USTN	1.75000	12/31/04	50,000,000.00	50,033,022.91	49,984,350.00
PSI	NTRD	NOTE	59551	USTN	1.75000	12/31/04	50,000,000.00	50,033,022.91	49,984,350.00
PSI	NTRD	NOTE	59572	USTN	1.75000	12/31/04	50,000,000.00	50,031,960.23	49,984,350.00
PSI	NTRD	NOTE	59573	USTN	1.75000	12/31/04	50,000,000.00	50,031,960.23	49,984,350.00
PSI	NTRD	NOTE	59574	USTN	1.75000	12/31/04	50,000,000.00	50,031,960.23	49,984,350.00
PSI	NTRD	NOTE	59575	USTN	1.75000	12/31/04	50,000,000.00	50,031,960.23	49,984,350.00
PSI	NTRD	NOTE	59603	USTN	1.87500	11/30/05	50,000,000.00	49,890,217.76	49,796,850.00
PSI	NTRD	NOTE	59604	USTN	1.87500	11/30/05	50,000,000.00	49,890,217.76	49,796,850.00
PSI	NTRD	NOTE	59605	USTN	1.87500	11/30/05	50,000,000.00	49,890,217.76	49,796,850.00
PSI	NTRD	NOTE	59606	USTN	1.87500	11/30/05	50,000,000.00	49,890,217.76	49,796,850.00
PSI	NTRD	NOTE	59934	USTN	1.87500	12/31/05	50,000,000.00	49,980,232.56	49,767,500.00
PSI	NTRD	NOTE	59935	USTN	1.87500	12/31/05	50,000,000.00	49,957,558.14	49,767,500.00
PSI	NTRD	NOTE	59936	USTN	1.87500	12/31/05	50,000,000.00	49,957,558.14	49,767,500.00
PSI	NTRD	NOTE	59937	USTN	1.87500	12/31/05	50,000,000.00	49,980,232.56	49,767,500.00
PSI	NTRD	NOTE	60024	USTN	1.62500	01/31/05	50,000,000.00	50,045,664.75	49,960,900.00
PSI	NTRD	NOTE	60025	USTN	1.62500	01/31/05	50,000,000.00	50,045,664.75	49,960,900.00
PSI	NTRD	NOTE	60321	USTN	1.62500	01/31/05	50,000,000.00	50,045,523.25	49,960,900.00
PSI	NTRD	NOTE	60322	USTN	1.62500	01/31/05	50,000,000.00	50,045,523.25	49,960,900.00
PSI	NTRD	NOTE	60323	USTN	1.62500	01/31/05	50,000,000.00	50,045,038.96	49,960,900.00
PSI	NTRD	NOTE	60324	USTN	1.62500	01/31/05	50,000,000.00	50,045,038.96	49,960,900.00
PSI	NTRD	NOTE	60325	USTN	1.62500	01/31/05	50,000,000.00	50,045,038.96	49,960,900.00
PSI	NTRD	NOTE	60326	USTN	1.62500	01/31/05	50,000,000.00	50,045,038.96	49,960,900.00
PSI	NTRD	NOTE	60437	USTN	1.50000	02/28/05	50,000,000.00	50,038,939.79	49,916,000.00
PSI	NTRD	NOTE	60438	USTN	1.50000	02/28/05	50,000,000.00	50,038,939.79	49,916,000.00
PSI	NTRD	NOTE	60558	USTN	1.25000	05/31/05	50,000,000.00	50,000,897.84	49,754,000.00
PSI	NTRD	NOTE	60559	USTN	1.25000	05/31/05	50,000,000.00	50,000,897.84	49,754,000.00
PSI	NTRD	NOTE	60560	USTN	1.25000	05/31/05	50,000,000.00	50,000,897.84	49,754,000.00
PSI	NTRD	NOTE	60561	USTN	1.25000	05/31/05	50,000,000.00	50,000,897.84	49,754,000.00
PSI	NTRD	NOTE	60562	USTN	1.12500	06/30/05	50,000,000.00	49,948,983.10	49,676,000.00
PSI	NTRD	NOTE	60563	USTN	1.12500	06/30/05	50,000,000.00	49,948,983.10	49,676,000.00
PSI	NTRD	NOTE	60564	USTN	1.12500	06/30/05	50,000,000.00	49,948,983.10	49,676,000.00
PSI	NTRD	NOTE	60565	USTN	1.12500	06/30/05	50,000,000.00	49,948,983.10	49,676,000.00
PSI	NTRD	NOTE	60615	USTN	1.62500	03/31/05	50,000,000.00	50,073,242.19	49,910,000.00
PSI	NTRD	NOTE	60616	USTN	1.62500	03/31/05	50,000,000.00	50,073,242.19	49,910,000.00
PSI	NTRD	NOTE	60638	USTN	1.62500	03/31/05	50,000,000.00	50,077,175.91	49,910,000.00
PSI	NTRD	NOTE	60639	USTN	1.62500	03/31/05	50,000,000.00	50,077,175.91	49,910,000.00
PSI	NTRD	NOTE	60640	USTN	1.25000	05/31/05	50,000,000.00	49,984,500.31	49,754,000.00
PSI	NTRD	NOTE	60641	USTN	1.25000	05/31/05	50,000,000.00	49,984,500.31	49,754,000.00
PSI	NTRD	NOTE	60642	USTN	1.25000	05/31/05	50,000,000.00	49,984,500.31	49,754,000.00
PSI	NTRD	NOTE	60643	USTN	1.25000	05/31/05	50,000,000.00	49,984,500.31	49,754,000.00
PSI	NTRD	NOTE	60964	USTN	1.62500	03/31/05	50,000,000.00	50,063,476.56	49,910,000.00

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PSI	NTRD	NOTE	60965	USTN	1.62500	03/31/05	50,000,000.00	50,063,476.56	49,910,000.00
PSI	NTRD	NOTE	60966	USTN	1.62500	03/31/05	50,000,000.00	50,063,476.56	49,910,000.00
PSI	NTRD	NOTE	61066	USTN	1.25000	05/31/05	50,000,000.00	49,951,987.26	49,754,000.00
PSI	NTRD	NOTE	61067	USTN	1.25000	05/31/05	50,000,000.00	49,951,987.26	49,754,000.00
PSI	NTRD	NOTE	61068	USTN	1.25000	05/31/05	50,000,000.00	49,951,987.26	49,754,000.00
PSI	NTRD	NOTE	61069	USTN	1.25000	05/31/05	50,000,000.00	49,951,987.26	49,754,000.00
PSI	NTRD	NOTE	61093	USTN	1.25000	05/31/05	50,000,000.00	49,928,808.36	49,754,000.00
PSI	NTRD	NOTE	61094	USTN	1.25000	05/31/05	50,000,000.00	49,928,808.36	49,754,000.00
PSI	NTRD	NOTE	61095	USTN	1.50000	03/31/06	50,000,000.00	49,583,588.29	49,412,000.00
PSI	NTRD	NOTE	61096	USTN	1.50000	03/31/06	50,000,000.00	49,583,588.29	49,412,000.00
PSI	NTRD	NOTE	61327	USTN	2.25000	04/30/06	50,000,000.00	49,781,195.75	49,896,500.00
PSI	NTRD	NOTE	62652	USTN	1.62500	10/31/05	14,000,000.00	13,913,823.58	13,915,720.00
NOTE Total							3,664,000,000.00	3,663,371,601.27	3,654,840,170.00
PSI	NTRD	REPO	62905	REPO FHLMC D/N 05-03-05	1.85000	11/01/04	48,494,000.00	48,494,000.00	48,494,000.00
PSI	NTRD	REPO	62906	REPO FHLMC D/N 05-03-05	1.85000	11/01/04	34,393,000.00	34,393,000.00	34,393,000.00
PSI	NTRD	REPO	62907	REPO FHLMC D/N 01-11-05	1.85000	11/01/04	48,825,000.00	48,825,000.00	48,825,000.00
PSI	NTRD	REPO	62908	REPO FNMA 4.00 01-20-09	1.85000	11/01/04	39,423,000.00	39,423,000.00	39,423,000.00
PSI	NTRD	REPO	62909	REPO FNMA 1.75 06-16-06	1.85000	11/01/04	28,865,000.00	28,865,000.00	28,865,000.00
PSI	NTRD	REPO	62911	REPO FHLB D/N 12-10-04	1.80000	11/01/04	48,898,000.00	48,898,000.00	48,898,000.00
PSI	NTRD	REPO	62912	REPO FHLB D/N 12-10-04	1.80000	11/01/04	48,897,000.00	48,897,000.00	48,897,000.00
PSI	NTRD	REPO	62913	REPO FNMA D/N 12-10-04	1.80000	11/01/04	48,895,000.00	48,895,000.00	48,895,000.00
PSI	NTRD	REPO	62914	REPO FNMA D/N 12-10-04	1.80000	11/01/04	3,310,000.00	3,310,000.00	3,310,000.00
REPO Total							350,000,000.00	350,000,000.00	350,000,000.00
PSI	NTRD	SLMA	57561	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,730,000.00
PSI	NTRD	SLMA	57562	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,730,000.00
PSI	NTRD	SLMA	57563	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,898,000.00
PSI	NTRD	SLMA	57564	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,898,000.00
SLMA Total							200,000,000.00	200,000,000.00	199,256,000.00
PSI	NTRD	YANK1	60211	ROYAL BK OF SCOTLAND PLC NY CD	1.26000	01/24/05	50,000,000.00	50,000,000.00	49,897,100.00
PSI	NTRD	YANK1	60222	RABOBANK NEDERLAND NY CD	1.42000	12/27/04	50,000,000.00	50,015,991.50	49,946,000.00
PSI	NTRD	YANK1	60247	ABN AMRO BK NV CHICAGO CD	1.26000	01/27/05	50,000,000.00	50,000,596.56	49,893,650.00
PSI	NTRD	YANK1	60327	ROYAL BK OF CANADA NY CD	1.38250	01/31/05	50,000,000.00	50,000,311.59	49,895,450.00
PSI	NTRD	YANK1	60545	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/28/05	25,000,000.00	25,000,000.00	24,922,331.50
PSI	NTRD	YANK1	60568	RABOBANK NEDERLAND NY CD	1.25000	02/28/05	50,000,000.00	50,000,000.00	49,845,300.00
PSI	NTRD	YANK1	60579	ABN AMRO BK NV CHICAGO CD	1.24500	03/02/05	50,000,000.00	49,997,510.96	49,830,150.00
PSI	NTRD	YANK1	60594	ROYAL BK OF CANADA NY CD	1.26500	03/03/05	50,000,000.00	49,999,163.55	49,832,200.00
PSI	NTRD	YANK1	60764	BNP PARIBAS NY CD	1.12500	12/13/04	50,000,000.00	50,000,578.46	49,941,100.00
PSI	NTRD	YANK1	61047	ROYAL BK OF CANADA NY CD	1.21000	03/14/05	25,000,000.00	24,987,102.04	24,909,813.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	61257	BNP PARIBAS SF CD	1.72500	05/03/05	50,000,000.00	50,002,497.88	49,859,805.00
PSI	NTRD	YANK1	62095	BK OF NOVA SCOTIA NY CD	1.63000	11/08/04	50,000,000.00	50,000,145.21	49,995,450.00
PSI	NTRD	YANK1	62178	SOCIETE GENERALE NY CD	1.62000	11/12/04	50,000,000.00	49,999,538.99	49,993,450.00
PSI	NTRD	YANK1	62186	SVENSKA HANDELSBANKEN NY CD	1.64000	11/18/04	50,000,000.00	50,000,235.11	49,991,200.00
PSI	NTRD	YANK1	62236	CIBC NY CD	1.68000	11/30/04	50,000,000.00	50,000,400.95	49,983,050.00
PSI	NTRD	YANK1	62314	SOCIETE GENERALE NY CD	1.72000	11/29/04	50,000,000.00	50,000,387.23	49,986,000.00
PSI	NTRD	YANK1	62336	DEUTSCHE BK AG NY CD	1.71000	11/29/04	50,000,000.00	50,000,000.00	49,989,400.00
PSI	NTRD	YANK1	62438	CIBC NY CD	1.81000	12/20/04	50,000,000.00	50,000,677.10	49,981,950.00
PSI	NTRD	YANK1	62549	SVENSKA HANDELSBANKEN NY CD	1.86000	12/22/04	50,000,000.00	50,000,705.04	49,985,100.00
PSI	NTRD	YANK1	62566	UBS AG CD	1.80500	11/23/04	50,000,000.00	50,000,000.00	49,994,850.00
PSI	NTRD	YANK1	62593	SOCIETE GENERALE NY CD	1.81000	11/29/04	50,000,000.00	50,000,387.67	49,993,800.00
PSI	NTRD	YANK1	62632	BNP PARIBAS NY CD	1.81500	12/01/04	50,000,000.00	50,000,000.00	49,993,631.50
PSI	NTRD	YANK1	62633	BARCLAYS BK PLC NY CD	1.84000	12/02/04	50,000,000.00	50,000,429.16	49,989,700.00
PSI	NTRD	YANK1	62747	UBS AG CD	1.81000	11/16/04	50,000,000.00	50,000,000.00	49,996,450.00
PSI	NTRD	YANK1	62748	TORONTO DOMINION BK NY CD	1.82000	11/19/04	50,000,000.00	50,000,249.55	49,996,150.00
PSI	NTRD	YANK1	62763	SVENSKA HANDELSBANKEN NY CD	1.84000	11/22/04	50,000,000.00	50,000,291.10	49,996,288.50
PSI	NTRD	YANK1	62846	BNP PARIBAS NY CD	2.03500	01/27/05	50,000,000.00	50,000,601.01	49,988,375.50
PSI	NTRD	YANK1	62856	LLOYDS TSB BK PLC CD	2.05000	01/27/05	50,000,000.00	50,001,202.07	49,994,350.00
PSI	NTRD	YANK1	62868	CIBC NY CD	1.91000	12/06/04	50,000,000.00	50,000,485.09	49,992,350.00
PSI	NTRD	YANK1	62884	ROYAL BK OF SCOTLAND NY CD	2.06000	01/27/05	50,000,000.00	50,001,202.10	49,995,600.00
PSI	NTRD	YANK1	62904	BK OF MONTREAL CHICAGO CD	2.01000	12/30/04	50,000,000.00	50,000,816.64	49,992,700.00
YANK1 Total							1,500,000,000.00	1,500,011,506.56	1,498,602,745.50
				PSI-NTRD Total			14,404,427,765.97	14,400,389,804.39	14,377,541,686.10
				PSI Historical Cost				14,411,635,343.63	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	ABCUSD	GIC04	62391	GIC-SOCIETE GENERALE 2004-2005	1.96000	06/28/05	14,000,000.00	14,000,000.00	14,000,000.00
		GIC04 Total					14,000,000.00	14,000,000.00	14,000,000.00
	ABCUSD - ABC UNIFIED SCHOOL DISTRICT	Total					14,000,000.00	14,000,000.00	14,000,000.00
SPI	AST	BOND	10283	UST BOND	10.37500	11/15/12	250,000.00	247,052.21	303,760.00
		BOND Total					250,000.00	247,052.21	303,760.00
	AST - ATTORNEY SETTLEMENT TRUST	Total					250,000.00	247,052.21	303,760.00
SPI	BLPSI	TBIL	61497	UST BILL	1.39000	12/02/04	500,000.00	499,401.53	499,260.00
SPI	BLPSI	TBIL	61903	UST BILL	1.43500	11/18/04	500,000.00	499,661.18	499,615.00
SPI	BLPSI	TBIL	61913	UST BILL	1.62989	01/13/05	500,000.00	498,347.47	498,130.00
SPI	BLPSI	TBIL	62128	UST BILL	1.66549	02/10/05	500,000.00	497,663.69	497,290.00
SPI	BLPSI	TBIL	62522	UST BILL	1.87000	03/24/05	500,000.00	496,285.98	495,960.00
SPI	BLPSI	TBIL	62779	UST BILL	1.99000	04/21/05	500,000.00	495,273.75	495,065.00
		TBIL Total					3,000,000.00	2,986,633.60	2,985,320.00
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY	Total					3,000,000.00	2,986,633.60	2,985,320.00
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	172,812.76	172,812.76	172,812.76
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	173,961.67	173,961.67	173,961.67
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	58,297.91	58,297.91	58,297.91
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	234,715.75	234,715.75	234,715.75
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	158,233.57	158,233.57	158,233.57
SPI	GF	1TRD	14004	FLYING TRIANGLE LOAN	5.50000	08/01/12	59,012.57	59,012.57	59,012.57
SPI	GF	1TRD	15858	FLYING TRIANGLE LOAN	5.50000	07/01/13	43,748.41	43,748.41	43,748.41
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01/01/14	120,735.64	120,735.64	120,735.64
SPI	GF	1TRD	17270	FLYING TRIANGLE LOAN	5.50000	04/01/14	191,037.48	191,037.48	191,037.48
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE LOAN	5.50000	05/01/14	69,441.17	69,441.17	69,441.17
		1TRD Total					1,544,496.93	1,544,496.93	1,544,496.93
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	5,026.64	5,026.64	5,026.64
		2TRD Total					5,026.64	5,026.64	5,026.64
SPI	GF	LTBD	7563	CI BOND 2608	7.00000	01/02/05	75,397.30	75,397.30	75,884.37
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
		LTBD Total					5,530,397.30	5,530,397.30	5,530,884.37
	GF - GENERAL FUND	Total					7,079,920.87	7,079,920.87	7,080,407.94
SPI	LACOE	GIC4	61825	AIGMFCIA-ALHAMBRA USD	2.24000	06/28/05	5,071,239.66	5,071,239.66	5,071,239.66

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LACOE	GIC4	61826	AIGMFCIA-BURBANK USD	2.24000	06/28/05	3,959,470.15	3,959,470.15	3,959,470.15
SPI	LACOE	GIC4	61827	AIGMFCIA-CERRITOS CCD	2.24000	06/28/05	2,583,718.90	2,583,718.90	2,583,718.90
SPI	LACOE	GIC4	61828	AIGMFCIA-CHARTER OAK USD	2.24000	06/28/05	2,025,295.86	2,025,295.86	2,025,295.86
SPI	LACOE	GIC4	61829	AIGMFCIA-CITRUS CCD	2.24000	06/28/05	4,629,577.78	4,629,577.78	4,629,577.78
SPI	LACOE	GIC4	61830	AIGMFCIA-EL MONTE UNION HS	2.24000	06/28/05	2,040,525.57	2,040,525.57	2,040,525.57
SPI	LACOE	GIC4	61831	AIGMFCIA-GLENDALE CCD	2.24000	06/28/05	4,050,848.46	4,050,848.46	4,050,848.46
SPI	LACOE	GIC4	61832	AIGMFCIA-HAWTHORNE SD	2.24000	06/28/05	64,884.06	64,884.06	64,884.06
SPI	LACOE	GIC4	61833	AIGMFCIA-LA CANADA USD	2.24000	06/28/05	1,258,733.34	1,258,733.34	1,258,733.34
SPI	LACOE	GIC4	61834	AIGMFCIA-LONG BEACH CCD	2.24000	06/28/05	2,071,239.63	2,071,239.63	2,071,239.63
SPI	LACOE	GIC4	61835	AIGMFCIA-MONROVIA USD	2.24000	06/28/05	2,411,115.41	2,411,115.41	2,411,115.41
SPI	LACOE	GIC4	61836	AIGMFCIA-PALMDALE SD	2.24000	06/28/05	10,147,812.59	10,147,812.59	10,147,812.59
SPI	LACOE	GIC4	61837	AIGMFCIA-PALOS VERDES PEN USD	2.24000	06/28/05	5,071,239.63	5,071,239.63	5,071,239.63
SPI	LACOE	GIC4	61838	AIGMFCIA-REDONDO BEACH USD	2.24000	06/28/05	3,700,564.94	3,700,564.94	3,700,564.94
SPI	LACOE	GIC4	61839	AIGMFCIA-SANTA MONICA CCD	2.24000	06/28/05	5,071,239.62	5,071,239.62	5,071,239.62
GIC4 Total							54,157,505.60	54,157,505.60	54,157,505.60
LACOE - LA COUNTY OFFICE OF EDUCATION Total							54,157,505.60	54,157,505.60	54,157,505.60
SPI	LAUSD1	GIC04	62390	GIC-AIGMFC SERIES A	2.28700	08/30/05	511,212,713.00	511,212,713.00	511,212,713.00
GIC04 Total							511,212,713.00	511,212,713.00	511,212,713.00
LAUSD1 - LOS ANGELES UNIFIED SCHOOL DISTRICT Total							511,212,713.00	511,212,713.00	511,212,713.00
SPI	LAUSDK	FHLB	55734	FHLB	1.87500	02/15/05	50,000,000.00	50,039,750.00	49,968,750.00
SPI	LAUSDK	FHLB	55735	FHLB	1.87500	02/15/05	33,230,000.00	33,256,417.85	33,209,231.25
SPI	LAUSDK	FHLB	55736	FHLB	1.87500	02/15/05	10,000,000.00	10,007,667.13	9,993,750.00
SPI	LAUSDK	FHLB	55739	FHLB	1.62500	04/15/05	48,400,000.00	48,404,350.35	48,279,000.00
SPI	LAUSDK	FHLB	55740	FHLB	1.62500	04/15/05	34,700,000.00	34,702,673.39	34,613,250.00
FHLB Total							176,330,000.00	176,410,858.72	176,063,981.25
SPI	LAUSDK	FHLM	55737	FHLMC	1.87500	01/15/05	43,000,000.00	43,030,213.66	42,986,541.00
SPI	LAUSDK	FHLM	55738	FHLMC	1.87500	01/15/05	50,000,000.00	50,035,132.16	49,984,350.00
SPI	LAUSDK	FHLM	55800	FHLMC	3.25000	11/15/04	50,000,000.00	50,035,136.36	50,015,600.00
SPI	LAUSDK	FHLM	55803	FHLMC	3.25000	11/15/04	39,500,000.00	39,527,757.73	39,512,324.00
FHLM Total							182,500,000.00	182,628,239.91	182,498,815.00
SPI	LAUSDK	FNMA	55773	FNMA	1.87500	12/15/04	50,000,000.00	50,020,464.41	49,984,350.00
SPI	LAUSDK	FNMA	55774	FNMA	1.87500	12/15/04	40,300,000.00	40,316,494.31	40,287,386.10
FNMA Total							90,300,000.00	90,336,958.72	90,271,736.10
SPI	LAUSDK	NOTE	55776	UST NOTE	1.50000	02/28/05	43,500,000.00	43,505,027.25	43,426,920.00
NOTE Total							43,500,000.00	43,505,027.25	43,426,920.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LAUSDK	SLMA	55775	SLMA	2.00000	03/15/05	50,000,000.00	50,072,439.78	49,984,350.00
		SLMA Total					50,000,000.00	50,072,439.78	49,984,350.00
	LAUSDK - LAUSD MEASURE K Total						542,630,000.00	542,953,524.38	542,245,802.35
SPI	MAST	BOND	10524	UST BOND	10.37500	11/15/12	75,000.00	74,110.93	91,128.00
SPI	MAST	BOND	18810	UST BOND	7.25000	05/15/16	85,000.00	87,489.22	107,830.41
		BOND Total					160,000.00	161,600.15	198,958.41
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						160,000.00	161,600.15	198,958.41
SPI	MTSAC	FHLB	62060	FHLB	2.25000	12/15/05	4,000,000.00	3,989,136.96	3,990,000.00
SPI	MTSAC	FHLB	62064	FHLB	2.50000	03/15/06	5,250,000.00	5,238,677.35	5,245,075.50
SPI	MTSAC	FHLB	62069	FHLB	3.25000	08/15/05	2,700,000.00	2,720,623.00	2,719,404.90
		FHLB Total					11,950,000.00	11,948,437.31	11,954,480.40
SPI	MTSAC	FHLD	62055	FHLB D/N	1.61000	11/17/04	1,250,000.00	1,249,105.56	1,249,000.00
SPI	MTSAC	FHLD	62058	FHLB D/N	2.22000	07/22/05	2,700,000.00	2,656,210.50	2,655,720.00
		FHLD Total					3,950,000.00	3,905,316.06	3,904,720.00
SPI	MTSAC	FHLM	62065	FHLMC	1.87500	02/15/06	5,250,000.00	5,201,204.99	5,205,700.50
SPI	MTSAC	FHLM	62067	FHLMC	2.12500	11/15/05	4,000,000.00	3,987,742.98	3,986,248.00
SPI	MTSAC	FHLM	62484	FHLMC	2.37500	04/15/06	3,000,000.00	2,996,775.91	2,990,625.00
		FHLM Total					12,250,000.00	12,185,723.88	12,182,573.50
SPI	MTSAC	FHLM D	62056	FHLMC D/N	1.99000	04/15/05	2,300,000.00	2,278,894.94	2,277,690.00
SPI	MTSAC	FHLM D	62063	FHLMC D/N	1.96500	03/31/05	1,300,000.00	1,289,285.29	1,288,820.00
SPI	MTSAC	FHLM D	62071	FHLMC D/N	1.68000	12/14/04	1,250,000.00	1,247,433.33	1,247,250.00
SPI	MTSAC	FHLM D	62072	FHLMC D/N	1.84500	02/08/05	1,300,000.00	1,293,337.50	1,292,850.00
		FHLM D Total					6,150,000.00	6,108,951.06	6,106,610.00
SPI	MTSAC	FNMA	62059	FNMA	1.87500	09/15/05	2,700,000.00	2,690,238.41	2,688,187.50
SPI	MTSAC	FNMA	62066	FNMA	2.00000	01/15/06	5,250,000.00	5,215,676.27	5,218,825.50
SPI	MTSAC	FNMA	62068	FNMA	2.87500	10/15/05	4,000,000.00	4,020,642.19	4,020,000.00
		FNMA Total					11,950,000.00	11,926,556.87	11,927,013.00
SPI	MTSAC	FNMD	62054	FNMA D/N	1.81000	01/19/05	1,300,000.00	1,294,836.47	1,294,410.00
SPI	MTSAC	FNMD	62057	FNMA D/N	2.13000	06/24/05	2,300,000.00	2,268,020.41	2,266,880.00
SPI	MTSAC	FNMD	62062	FNMA D/N	2.05500	05/16/05	2,300,000.00	2,274,266.83	2,272,860.00
		FNMD Total					5,900,000.00	5,837,123.71	5,834,150.00
	MTSAC - MT SAN ANTONIO CCD Total						52,150,000.00	51,912,108.89	51,909,546.90

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SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01/05/09	165,000.00	164,862.18	165,463.98
		FFCB Total					165,000.00	164,862.18	165,463.98
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09/09/08	365,000.00	365,000.00	367,395.13
SPI	SANIT	FHLB	61510	FHLB (CALLABLE)	4.75000	06/23/09	170,000.00	170,000.00	172,496.79
SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08/05/09	100,000.00	100,000.00	101,312.50
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08/03/07	65,000.00	64,972.03	65,060.91
		FHLB Total					700,000.00	699,972.03	706,265.33
SPI	SANIT	FNMA	43412	FNMA	7.12500	02/15/05	260,000.00	259,760.27	263,737.50
SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04/30/08	12,000.00	12,000.00	12,067.50
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08/06/08	272,000.00	272,000.00	272,680.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12/16/08	7,000.00	7,000.00	7,015.31
SPI	SANIT	FNMA	59962	FNMA (CALLABLE)	4.04000	01/20/09	656,000.00	656,000.00	658,460.00
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01/20/09	640,000.00	640,000.00	642,599.68
		FNMA Total					1,847,000.00	1,846,760.27	1,856,559.99
SPI	SANIT	NOTE	48628	USTN	6.50000	08/15/05	111,000.00	112,553.62	114,728.82
SPI	SANIT	NOTE	49241	USTN	4.62500	05/15/06	162,000.00	164,000.44	167,448.06
SPI	SANIT	NOTE	50261	USTN	3.50000	11/15/06	96,000.00	94,344.81	97,766.40
SPI	SANIT	NOTE	52121	USTN	4.37500	05/15/07	127,000.00	127,418.79	132,184.14
SPI	SANIT	NOTE	54206	USTN	7.00000	07/15/06	129,000.00	138,720.10	138,720.15
SPI	SANIT	NOTE	54207	USTN	5.75000	11/15/05	148,000.00	153,117.84	153,289.52
SPI	SANIT	NOTE	54208	USTN	3.25000	08/15/07	129,000.00	130,017.30	130,667.97
SPI	SANIT	NOTE	54304	USTN	5.87500	11/15/04	221,000.00	221,334.26	221,327.08
SPI	SANIT	NOTE	54317	USTN	3.50000	11/15/06	228,000.00	232,194.06	232,195.20
SPI	SANIT	NOTE	57738	USTN	2.00000	11/30/04	110,000.00	110,079.10	110,004.40
SPI	SANIT	NOTE	57739	USTN	1.62500	03/31/05	72,000.00	72,136.26	71,870.40
SPI	SANIT	NOTE	57740	USTN	6.25000	02/15/07	157,000.00	172,250.03	169,523.89
SPI	SANIT	NOTE	57741	USTN	4.37500	05/15/07	162,000.00	171,619.73	168,612.84
SPI	SANIT	NOTE	57742	USTN	3.00000	11/15/07	144,000.00	147,673.61	144,742.46
SPI	SANIT	NOTE	57743	USTN	3.00000	02/15/08	107,000.00	109,665.38	107,338.12
SPI	SANIT	NOTE	57744	USTN	2.62500	05/15/08	107,000.00	108,245.46	105,804.81
SPI	SANIT	NOTE	57745	USTN	1.25000	05/31/05	72,000.00	72,013.47	71,645.76
SPI	SANIT	NOTE	57746	USTN	1.12500	06/30/05	97,000.00	96,891.59	96,371.44
SPI	SANIT	NOTE	57747	USTN	5.75000	11/15/05	87,000.00	90,871.40	90,109.38
SPI	SANIT	NOTE	57748	USTN	5.62500	02/15/06	110,000.00	115,838.69	114,627.70
SPI	SANIT	NOTE	57749	USTN	2.00000	05/15/06	121,000.00	121,863.88	120,305.46
SPI	SANIT	NOTE	57750	USTN	7.00000	07/15/06	165,000.00	179,674.78	177,432.75
SPI	SANIT	NOTE	57751	USTN	3.50000	11/15/06	183,000.00	189,392.44	186,367.20
SPI	SANIT	NOTE	57752	USTN	3.25000	08/15/07	143,000.00	147,692.10	144,848.99
SPI	SANIT	NOTE	57773	USTN	1.12500	06/30/05	111,000.00	110,864.99	110,280.72

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	NOTE	60932	USTN	1.50000	03/31/06	272,000.00	271,595.23	268,801.28
SPI	SANIT	NOTE	62497	USTN	3.37500	09/15/09	361,000.00	361,000.00	362,494.54
NOTE Total							3,932,000.00	4,022,509.36	4,009,509.48
SANIT - SANITATION DISTRICT Total							6,644,000.00	6,734,103.84	6,737,798.78
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/04	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/04	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/04	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/04	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/04	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/04	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/04	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/04	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/04	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/04	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/04	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/04	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/04	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/04	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/04	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/04	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/04	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/04	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/04	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/04	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/04	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/04	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/04	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/04	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/04	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/04	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/04	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/04	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/04	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/04	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/04	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/04	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/04	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/04	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/04	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/04	171,568.16	171,568.16	171,568.16

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/04	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/04	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/04	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/04	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/04	167,353.58	167,353.58	167,353.58
CTDQ Total							39,904,133.19	39,904,133.19	39,904,133.19
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,904,133.19	39,904,133.19	39,904,133.19
SPI	SCP61	FHLB	60904	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,964,375.00
FHLB Total							3,000,000.00	3,000,000.00	2,964,375.00
SCP61 - SCAQMD GENERAL FUND Total							3,000,000.00	3,000,000.00	2,964,375.00
SPI	SCP6F	FHLB	60906	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,964,375.00
FHLB Total							3,000,000.00	3,000,000.00	2,964,375.00
SCP6F - SCAQMD MOBILE SOURCE AIR Total							3,000,000.00	3,000,000.00	2,964,375.00
SPI	SCU5F	FHLB	60905	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,964,375.00
FHLB Total							3,000,000.00	3,000,000.00	2,964,375.00
SCU5F - SCAQMD CLEAN FUELS PROGRAM FUND Total							3,000,000.00	3,000,000.00	2,964,375.00
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/04	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/04	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/04	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/04	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/04	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/04	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/04	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/04	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/04	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/04	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/04	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/04	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/04	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/04	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/04	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/04	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/04	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/04	132,118.17	132,118.17	132,118.17

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/04	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/04	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/04	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/04	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/04	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/04	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/04	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/04	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/04	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/04	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/04	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/04	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/04	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/04	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/04	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/04	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/04	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/04	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/04	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/04	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/04	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/04	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/04	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/04	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/04	48,416.11	48,416.11	48,416.11
CTDQ Total							11,544,438.06	11,544,438.06	11,544,438.06
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							11,544,438.06	11,544,438.06	11,544,438.06
SPI	SSTF	BOND	40242	USTBOND 11.25	11.25000	02/15/15	225,000.00	229,247.28	359,658.00
BOND Total							225,000.00	229,247.28	359,658.00
SSTF - SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	229,247.28	359,658.00
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/04	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/04	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/04	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/04	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/04	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/04	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/04	109,642.78	109,642.78	109,642.78

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/04	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/04	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/04	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/04	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/04	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/04	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/04	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/04	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/04	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/04	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/04	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/04	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/04	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/04	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/04	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/04	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/04	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/04	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/04	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/04	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/04	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/04	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/04	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/04	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/04	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/04	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/04	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/04	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/04	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/04	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/04	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/04	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/04	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/04	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/04	47,360.06	47,360.06	47,360.06
CTDQ Total							11,292,629.42	11,292,629.42	11,292,629.42
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							11,292,629.42	11,292,629.42	11,292,629.42
SPI TOTAL							1,263,250,340.14	1,263,415,610.49	1,262,825,796.65
SPI Historical Cost							<u>1,267,948,512.72</u>		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/04
TRUSTEE: BANKERS TRUST CORP.
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$43,933,767.09</u>
	BANKERS TRUST CORP. - TRUSTEE TOTAL	<u><u>\$43,933,767.09</u></u> (1)

NOTE:

- (1) September 30, 2004
- (2) August 31, 2004
- (3) July 31, 2004
- (4) May 31, 2004
- (5) April 30, 2004
- (6) March 31, 2004
- (7) February 29, 2004
- (8) December 31, 2003

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 10/31/04
 TRUSTEE: BNY TRUST CO. N.A.
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ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	\$1,944,372.79
12/11/96	CFD #2/CI 2656-M SERIES A & B	2,126,282.44
	FLOOD CONTROL REFUNDING SER 2003A	1,443.42
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	1,908,059.70
12/09/99	LANCASTER LIBRARY	266,271.83
05/01/93	LANCASTER SHERIFF	2,545,209.61
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	0.00
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	5,576,358.54
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	62,943,905.79
10/15/96	MULTIPLE CAP V SER A	5,859,650.25
06/03/97	MULTIPLE CAP V SER B	10,703,449.78
04/01/00	MULTIPLE CAP VI SER A	12,807,164.12
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	27,687,594.88
11/01/00	LAC-CAL 2000, SER A	902,602.19
	C.I. 2658M	253,652.38
	BNY WESTERN TRUST - TRUSTEE SUBTOTAL	\$135,526,017.72 (1)

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/04
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,143.57
	ROSEMEAD ELEM SD COP 1996	194,395.14
	LACOE PROJ AND LEASE PYMT FD	86.05
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	<u>0.00</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>195,624.76</u>
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$135,721,642.48</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 10/31/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$20,012,575.07
12/01/98	DISNEY PROJECT (Partial Refund), 1998	5,811,713.43
02/09/93	DISNEY PROJECT, 1993	10,976,225.37
	LAC-CAL 2002, SER A	1,008,964.87
	LAC-CAL 2004, SER A	1,086,256.40
07/01/93	MARINA DEL REY FINANCING, SERIES A	16,048,689.03
11/01/97	MASTER REFUNDING 1997, SERIES A	20,641,222.69
12/09/92	MASTER REFUNDING PROJECT, 1992	12,169,343.11
	MASTER REFUNDING 2002, SERIES A	3,504,028.83
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	28,770,697.11
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	1,088,261.13
	COMMUNITY FACILITIES DIST. NO. 3	11,742,329.49
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	0.00
	COMMUNITY FACILITIES DIST. NO. 7	0.00
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	103,050,616.85
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	265,172,914.56
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	133,144,024.61
	U.S. BANK TRUST - TRUSTEE TOTAL	<u>\$634,227,862.55</u> (1)

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 10/31/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 1997 SER B	\$0.00 (5)
	ABC USD 2003 GO REF SER A	19,055,784.56
	ACTON AGUA DULCE 1999A COP	180,842.08
	ARCADIA USD 1993A GOB	0.00 (5)
	ALHAMBRA CITY ELEM 1999A GOB	0.00 (5)
	AZUSA USD 2002 SER A	0.00 (5)
	CENTINELA VALLEY UNION HSD GOB 2000 A&B	19,423,849.67 (7)
	CENTINELA VALLEY UNION SD GOB 2002 A	0.00 (5)
	CULVER CITY SD ELEC96 SER 1999	0.00 (5)
	DOWNEY USD GOB 96 SER A	1.00 (1)
	DOWNEY USD GOB 96 SER D	0.00 (5)
	DUARTE USD 1998 SER B & C	0.00 (5)
	INGLEWOOD USD 2000 COP SER B	188.33
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	430.81
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	932,718.72
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	0.09 (7)
	LANCASTER SD ELEC 1999 SER A	0.00 (5)
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	14,932,894.90
	U.S. BANK SCHOOLS - SUB TOTAL	\$54,526,710.16

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 10/31/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LITTLE LAKE SD 1993	0.00 (7)
	LITTLE LAKE SD 2000 SER A	0.00 (5)
	LITTLE LAKE SD 2002 SER B	0.00 (5)
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00 (5)
	PASADENA CCD 1993 SERIES A	0.00 (6)
	PASADENA USD ELEC 1997 SER B	0.00 (5)
	PASADENA CCD GOB ELEC 2002 SER A	258,641.16 (8)
	POMONA USD GOB 2000 SER A	0.00 (5)
	POMONA USD 1991	0.00 (5)
	POMONA USD GOB SER A,B,C,D 1998	24,182,622.72
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	277.01
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	103.42
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$24,441,644.31

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 10/31/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00 (5)
	SANTA MONICA/MALIBU USD SER 1999	0.00 (5)
	SANTA MONICA/MALIBU USD SER 2001	0.00 (7)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (3)
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00 (5)
	SAUGUS UNION HSD 1993A GOB	0.00 (5)
	SOUTH PASADENA USD ELEC 1995 SER C	0.00 (5)
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00 (5)
	WALNUT VALLEY USD GOB 2000 SER A	0.00 (5)
	WEST COVINA GOB REFUNDING SER A	0.00 (5)
	WEST COVINA USD 2000 GOB SER A, B & C	0.00 (5)
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00 (5)
	WHITTIER UNION HSD ELEC 1999 SER A	0.00 (5)
	WISEBURN SD ELEC 1997 SER 1999 A	0.00 (5)
	U.S. BANK SCHOOLS - SUB TOTAL	\$0.00
	U.S. BANK SCHOOLS - TOTAL	<u>\$78,968,354.47</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 10/31/04
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$33,182,484.19
	Capital Guardian International (NON US)	15,374,763.68
	Delaware International Equity Fund	60,591,186.72
	DIA Medium Size Company fund	365,259,808.83
	Los Angeles County Holding Account	3,639,242.39
	Los Angeles County Investment Fund	4,293,170.09
	Los Angeles County Stable Income Fund	1,541,288,341.60
	Pimco High Yield Fund-Institutional	30,945,687.53
	Pre-Assembled Portfolio A	30,913,610.95
	Pre-Assembled Portfolio B	18,024,812.04
	Pre-Assembled Portfolio C	40,958,412.20
	Pre-Assembled Portfolio D	161,146,841.77
	Pre-Assembled Portfolio E	81,202,157.96
	Small Cap Equity Managed by Brandywine	252,171,024.30
	State Street S & P 500 Flagship Series C	485,280,148.24
	Washington Mutual Bank Fund	66,773,023.65
		<u>\$3,191,044,716.14</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/04
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	111,727.23
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,478.92
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>201,710,403.27</u>
	TREASURER TOTAL	<u><u>202,124,609.42</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/04
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$72,000,000.00
	CASH AND EQUIVALENTS	<u>58,134.70</u>
	PFM - TRUSTEE TOTAL	<u><u>\$72,058,134.70</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/04
MANAGER: TCW
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>609,668.69</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$609,668.69</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/04
TRUSTEE: UNION BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 2001, SERIES A	1,024,141.67
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
		<u>\$1,024,142.67</u> (1)

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/04
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	\$4,743,551.58 (1)
	LAUSD 2000D ESCROW FUND	<u>104,718,030.89 (4)</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$109,461,582.47</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 10/31/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
62825	MORGAN STANLEY FRN	2.35	01/24/05	50,000,000.00	50,034,707.69	Cpn rate=3mo US\$LIBOR +25bp.
62826	MORGAN STANLEY FRN	2.35	01/24/05	50,000,000.00	50,034,707.69	Cpn rate=3mo US\$LIBOR +25bp.
62703	CITIGROUP INC FRN	1.78	05/19/05	50,000,000.00	50,016,107.40	Cpn rate=3mo US\$LIBOR +5bp. Sr. Unsecured. Also trace.
62118	CITIGROUP INC FRN	1.83	09/01/05	50,000,000.00	50,030,909.28	Cpn rate=3mo US\$LIBOR +4bp. Sr. Unsec'd. Short 1st cpn.
62571	CITIGROUP GLOBAL MKTS FRN	1.92	12/12/05	50,000,000.00	50,038,405.41	Cpn rate=3mo US\$LIBOR +5bp. Series A.
CNFL Totals:				250,000,000.00	250,154,837.47	
CNFM -						
51159	GECC FRN	2.01	03/15/05	25,000,000.00	25,000,941.32	Cpn rate=3mo US\$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A. Short 1st cpn.
CNFM Totals:				25,000,000.00	25,000,941.32	
FRAQ2-						
60296	FNMA (CALLABLE)	2.12	02/17/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 02/05; thereafter 2.5%. Unsec'd. Book entry.
57338	FHLB (CALLABLE)	2.27	06/16/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
62250	FHLMC (CALLABLE)	2.27	09/14/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 09/05; thereafter 3%. Unsec'd. Book entry.
61329	FNMA (CALLABLE)	2.74	05/24/07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +100bp to 05/05; thereafter 4.17%. Unsec'd. Book entry.
61766	FNMA (CALLABLE)	3.08	07/20/07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +100bp to 07/05; thereafter 4.3%. Unsec'd. Book entry.
FRAQ2 Totals:				250,000,000.00	250,000,000.00	
CORPORATE AND AGENCY ISSUED TOTAL				525,000,000.00	525,155,778.79	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
60180	LACCAL BANS	2.13	06/30/06	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
62261	LACCAL BANS	2.29	06/30/07	5,000,000.00	5,000,000.00	
BAN Totals:				10,000,000.00	10,000,000.00	
COP1 - LACCAL MARINA DEL REY SER C						
18535	LACCAL MARINA DEL REY SER C	4.98	08/01/07	11,728,069.66	11,728,069.66	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments.
62089	LACCAL MARINA DEL REY SER C	4.98	08/01/07	8,139.16	8,139.16	
62117	LACCAL MARINA DEL REY SER C	4.98	08/01/07	1,016.85	1,016.85	
62153	LACCAL MARINA DEL REY SER C	4.98	08/01/07	1,013.01	1,013.01	
62164	LACCAL MARINA DEL REY SER C	4.98	08/01/07	791.50	791.50	
62214	LACCAL MARINA DEL REY SER C	4.98	08/01/07	1,474.32	1,474.32	
62234	LACCAL MARINA DEL REY SER C	4.98	08/01/07	879.90	879.90	
62277	LACCAL MARINA DEL REY SER C	4.98	08/01/07	572.99	572.99	
62293	LACCAL MARINA DEL REY SER C	4.98	08/01/07	106.63	106.63	
62337	LACCAL MARINA DEL REY SER C	4.98	08/01/07	583.73	583.73	
62358	LACCAL MARINA DEL REY SER C	4.98	08/01/07	138.44	138.44	
62388	LACCAL MARINA DEL REY SER C	4.98	08/01/07	463.04	463.04	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 10/31/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
62437	LACCAL MARINA DEL REY SER C	4.98	08/01/07	913.14	913.14	
62456	LACCAL MARINA DEL REY SER C	4.98	08/01/07	435.79	435.79	
62469	LACCAL MARINA DEL REY SER C	4.98	08/01/07	782.51	782.51	
62483	LACCAL MARINA DEL REY SER C	4.98	08/01/07	443.82	443.82	
62496	LACCAL MARINA DEL REY SER C	4.98	08/01/07	1,770.04	1,770.04	
62506	LACCAL MARINA DEL REY SER C	4.98	08/01/07	354.90	354.90	
62553	LACCAL MARINA DEL REY SER C	4.98	08/01/07	159.12	159.12	
62596	LACCAL MARINA DEL REY SER C	4.98	08/01/07	155.95	155.95	
62620	LACCAL MARINA DEL REY SER C	4.98	08/01/07	33,630.82	33,630.82	
62662	LACCAL MARINA DEL REY SER C	4.98	08/01/07	170.28	170.28	
62702	LACCAL MARINA DEL REY SER C	4.98	08/01/07	50.80	50.80	
62704	LACCAL MARINA DEL REY SER C	4.98	08/01/07	587.88	587.88	
62725	LACCAL MARINA DEL REY SER C	4.98	08/01/07	635.01	635.01	
62756	LACCAL MARINA DEL REY SER C	4.98	08/01/07	31,587.77	31,587.77	
62769	LACCAL MARINA DEL REY SER C	4.98	08/01/07	644.13	644.13	
62792	LACCAL MARINA DEL REY SER C	4.98	08/01/07	842.23	842.23	
62808	LACCAL MARINA DEL REY SER C	4.98	08/01/07	1,323.12	1,323.12	
62823	LACCAL MARINA DEL REY SER C	4.98	08/01/07	551.93	551.93	
62898	LACCAL MARINA DEL REY SER C	4.98	08/01/07	268.70	268.70	
62916	LACCAL MARINA DEL REY SER C	4.98	08/01/07	257.01	257.01	
COP1 Totals:				11,818,814.18	11,818,814.18	
LOS ANGELES COUNTY ISSUED TOTAL				21,818,814.18	21,818,814.18	
NTRD - PSI NON-TRADING Total:				546,818,814.18	546,974,592.97	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 10/31/04
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
60180	LACCAL	01/16/04	5,000,000.00	2.125%
62261	LACCAL	08/24/04	5,000,000.00	2.290%
			<u>10,000,000.00</u>	

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Security Type Grouping - Cost & Wtd Avg Days To Maturity
 As of October 31, 2004
 Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,950,011,950.17	52.33	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	3,187,917,938.71	19.22	DAYS	0.00	0.00	DAYS
GOVERNMENTS	3,663,371,601.27	168.03	DAYS	0.00	0.00	DAYS
AGENCIES	4,572,113,721.27	464.40	DAYS	0.00	0.00	DAYS
MUNICIPALS	21,818,814.18	905.69	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	655,155,778.79	204.13	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	350,000,000.00	1.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$14,400,389,804.39	212.22	DAYS	0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of October 31, 2004
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	11/01/04 - 11/30/04	5,053,511,000.00	35.08	35.08	5,052,823,201.09	35.09	35.09
31 to 60 Days	12/01/04 - 12/30/04	1,148,280,000.00	7.97	43.05	1,147,851,515.21	7.97	43.06
61 to 90 Days	12/31/04 - 01/29/05	1,308,205,000.00	9.08	52.13	1,307,696,506.69	9.08	52.14
91 to 120 Days	01/30/05 - 02/28/05	625,000,000.00	4.34	56.47	625,440,723.01	4.34	56.48
121 to 180 days	03/01/05 - 04/29/05	632,400,000.00	4.39	60.86	632,866,108.99	4.40	60.88
181 to 270 Days	04/30/05 - 07/28/05	1,329,180,000.00	9.23	70.09	1,328,541,865.82	9.23	70.11
271 to 365 Days	07/29/05 - 10/31/05	458,777,000.00	3.19	73.28	458,742,277.62	3.18	73.29
1 to 1.5 YEARS	11/01/05 - 05/01/06	2,149,480,000.00	14.92	88.20	2,147,928,561.98	14.92	88.21
1.5 to 2 YEARS	05/02/06 - 10/31/06	1,266,704,333.33	8.80	97.00	1,265,677,385.80	8.79	97.00
2 to 3 YEARS	10/31/06 - 10/31/07	432,538,814.18	3.00	100.00	432,470,069.73	3.00	100.00
4 to 5 YEARS	10/31/08 - 10/31/09	351,618.46	0.00	100.00	351,588.45	0.00	100.00
Portfolio Total:		\$14,404,427,765.97			\$14,400,389,804.39		
ABCUSD							
181 to 270 Days	04/30/05 - 07/28/05	14,000,000.00	100.00	100.00	14,000,000.00	100.00	100.00
Portfolio Total:		\$14,000,000.00			\$14,000,000.00		
AST							
5 to 10 YEARS	10/31/09 - 10/31/14	250,000.00	100.00	100.00	247,052.21	100.00	100.00
Portfolio Total:		\$250,000.00			\$247,052.21		
BLPSI							
1 to 30 Days	11/01/04 - 11/30/04	500,000.00	16.70	16.70	499,661.18	16.70	16.70
31 to 60 Days	12/01/04 - 12/30/04	500,000.00	16.70	33.30	499,401.53	16.70	33.40
61 to 90 Days	12/31/04 - 01/29/05	500,000.00	16.70	50.00	498,347.47	16.70	50.10
91 to 120 Days	01/30/05 - 02/28/05	500,000.00	16.70	66.70	497,663.69	16.70	66.80
121 to 180 days	03/01/05 - 04/29/05	1,000,000.00	33.30	100.00	991,559.73	33.20	100.00
Portfolio Total:		\$3,000,000.00			\$2,986,633.60		
GF							
31 to 60 Days	12/01/04 - 12/30/04	5,026.64	0.10	0.10	5,026.64	0.10	0.10
61 to 90 Days	12/31/04 - 01/29/05	75,397.30	1.10	1.10	75,397.30	1.10	1.10
5 to 10 YEARS	10/31/09 - 10/31/14	746,475.27	10.50	11.70	746,475.27	10.50	11.70
10 + YEARS	10/31/14 - 10/31/54	6,253,021.66	88.30	100.00	6,253,021.66	88.30	100.00
Portfolio Total:		\$7,079,920.87			\$7,079,920.87		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of October 31, 2004
Attachment XV

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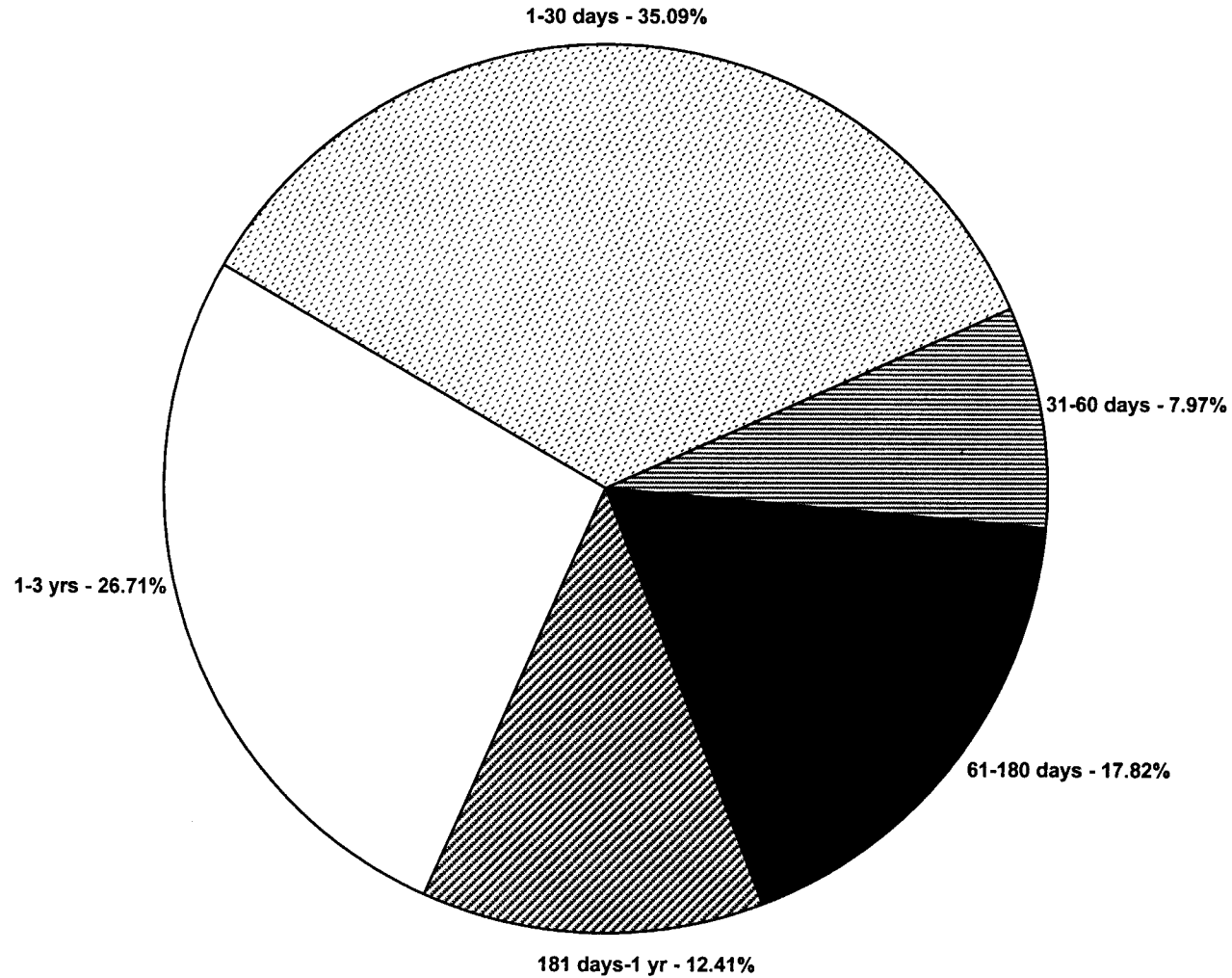
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
LACOE							
181 to 270 Days	04/30/05 - 07/28/05	54,157,505.60	100.00	100.00	54,157,505.60	100.00	100.00
Portfolio Total:		\$54,157,505.60			\$54,157,505.60		
LAUSD1							
271 to 365 Days	07/29/05 - 10/31/05	511,212,713.00	100.00	100.00	511,212,713.00	100.00	100.00
Portfolio Total:		\$511,212,713.00			\$511,212,713.00		
LAUSDK							
1 to 30 Days	11/01/04 - 11/30/04	89,500,000.00	16.50	16.50	89,562,894.09	16.50	16.50
31 to 60 Days	12/01/04 - 12/30/04	90,300,000.00	16.60	33.10	90,336,958.72	16.60	33.10
61 to 90 Days	12/31/04 - 01/29/05	93,000,000.00	17.10	50.30	93,065,345.82	17.10	50.30
91 to 120 Days	01/30/05 - 02/28/05	136,730,000.00	25.20	75.50	136,808,862.23	25.20	75.50
121 to 180 Days	03/01/05 - 04/29/05	133,100,000.00	24.50	100.00	133,179,463.52	24.50	100.00
Portfolio Total:		\$542,630,000.00			\$542,953,524.38		
MAST							
5 to 10 YEARS	10/31/09 - 10/31/14	75,000.00	46.90	46.90	74,110.93	45.90	45.90
10 + YEARS	10/31/14 - 10/31/54	85,000.00	53.10	100.00	87,489.22	54.10	100.00
Portfolio Total:		\$160,000.00			\$161,600.15		
MTSAC							
1 to 30 Days	11/01/04 - 11/30/04	1,250,000.00	2.40	2.40	1,249,105.56	2.40	2.40
31 to 60 Days	12/01/04 - 12/30/04	1,250,000.00	2.40	4.80	1,247,433.33	2.40	4.80
61 to 90 Days	12/31/04 - 01/29/05	1,300,000.00	2.50	7.30	1,294,836.47	2.50	7.30
91 to 120 Days	01/30/05 - 02/28/05	1,300,000.00	2.50	9.80	1,293,337.50	2.50	9.80
121 to 180 days	03/01/05 - 04/29/05	3,600,000.00	6.90	16.70	3,568,180.23	6.90	16.70
181 to 270 Days	04/30/05 - 07/28/05	7,300,000.00	14.00	30.70	7,198,497.74	13.90	30.50
271 to 365 Days	07/29/05 - 10/31/05	9,400,000.00	18.00	48.70	9,431,503.60	18.20	48.70
1 to 1.5 YEARS	11/01/05 - 05/01/06	26,750,000.00	51.30	100.00	26,629,214.46	51.30	100.00
Portfolio Total:		\$52,150,000.00			\$51,912,108.89		
SANIT							
1 to 30 Days	11/01/04 - 11/30/04	331,000.00	5.00	5.00	331,413.36	4.90	4.90
91 to 120 Days	01/30/05 - 02/28/05	260,000.00	3.90	8.90	259,760.27	3.90	8.80
121 to 180 days	03/01/05 - 04/29/05	72,000.00	1.10	10.00	72,136.26	1.10	9.90
181 to 270 Days	04/30/05 - 07/28/05	280,000.00	4.20	14.20	279,770.05	4.20	14.00

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of October 31, 2004
Attachment XV

Page: 3

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
271 to 365 Days	07/29/05 - 10/31/05	111,000.00	1.70	15.90	112,553.62	1.70	15.70
1 to 1.5 YEARS	11/01/05 - 05/01/06	617,000.00	9.30	25.20	631,423.16	9.40	25.10
1.5 to 2 YEARS	05/02/06 - 10/31/06	577,000.00	8.70	33.80	603,699.20	9.00	34.00
2 to 3 YEARS	10/31/06 - 10/31/07	1,290,000.00	19.40	53.30	1,329,901.29	19.70	53.80
3 to 4 YEARS	10/31/07 - 10/31/08	1,007,000.00	15.20	68.40	1,014,584.45	15.10	68.80
4 to 5 YEARS	10/31/08 - 10/31/09	2,099,000.00	31.60	100.00	2,098,862.18	31.20	100.00
Portfolio Total:		\$6,644,000.00			\$6,734,103.84		
SCAQM							
61 to 90 Days	12/31/04 - 01/29/05	39,904,133.19	100.00	100.00	39,904,133.19	100.00	100.00
Portfolio Total:		\$39,904,133.19			\$39,904,133.19		
SCP61							
1.5 to 2 YEARS	05/02/06 - 10/31/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP6F							
1.5 to 2 YEARS	05/02/06 - 10/31/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCU5F							
1.5 to 2 YEARS	05/02/06 - 10/31/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SLIM							
61 to 90 Days	12/31/04 - 01/29/05	11,544,438.06	100.00	100.00	11,544,438.06	100.00	100.00
Portfolio Total:		\$11,544,438.06			\$11,544,438.06		
SSTF							
10 + YEARS	10/31/14 - 10/31/54	225,000.00	100.00	100.00	229,247.28	100.00	100.00
Portfolio Total:		\$225,000.00			\$229,247.28		
WASIA							
61 to 90 Days	12/31/04 - 01/29/05	11,292,629.42	100.00	100.00	11,292,629.42	100.00	100.00
Portfolio Total:		\$11,292,629.42			\$11,292,629.42		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF OCTOBER 2004
ATTACHMENT XVI**



LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 10/31/04
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,904,133.19
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,544,438.06
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,292,629.42</u>
	LAIF TOTAL	<u><u>\$62,741,200.67</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF SEPTEMBER 2004 WITH SEPTEMBER 2003 (DOLLARS IN THOUSANDS)

	SEPTEMBER 2004	SEPTEMBER 2003	CHANGE
Average Daily Portfolio	\$ 49,406,088	\$ 51,979,704	\$ -2,573,616
Accrued Earnings	\$ 71,928	69,643	+2,285
Effective Yield	1.771	1.635	+0.136
Average Life-Month End (In Days)	182	214	-32
Total Security Transactions			
Amount	\$ 12,164,106	\$ 20,322,273	\$ -8,158,167
Number	263	441	-178
Total Time Deposit Transactions			
Amount	\$ 2,885,000	\$ 2,873,000	\$ +12,000
Number	176	151	+25
Average Workday Investment Activity	\$ 716,624	\$ 1,104,537	\$ -387,913
Prescribed Demand Account Balances			
For Services	\$ 747,741	\$ 1,173,600	\$ -425,859
For Uncollected Funds	\$ 206,357	\$ 148,915	\$ +57,442

**PHIL ANGELIDES
TREASURER
STATE OF CALIFORNIA**

**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

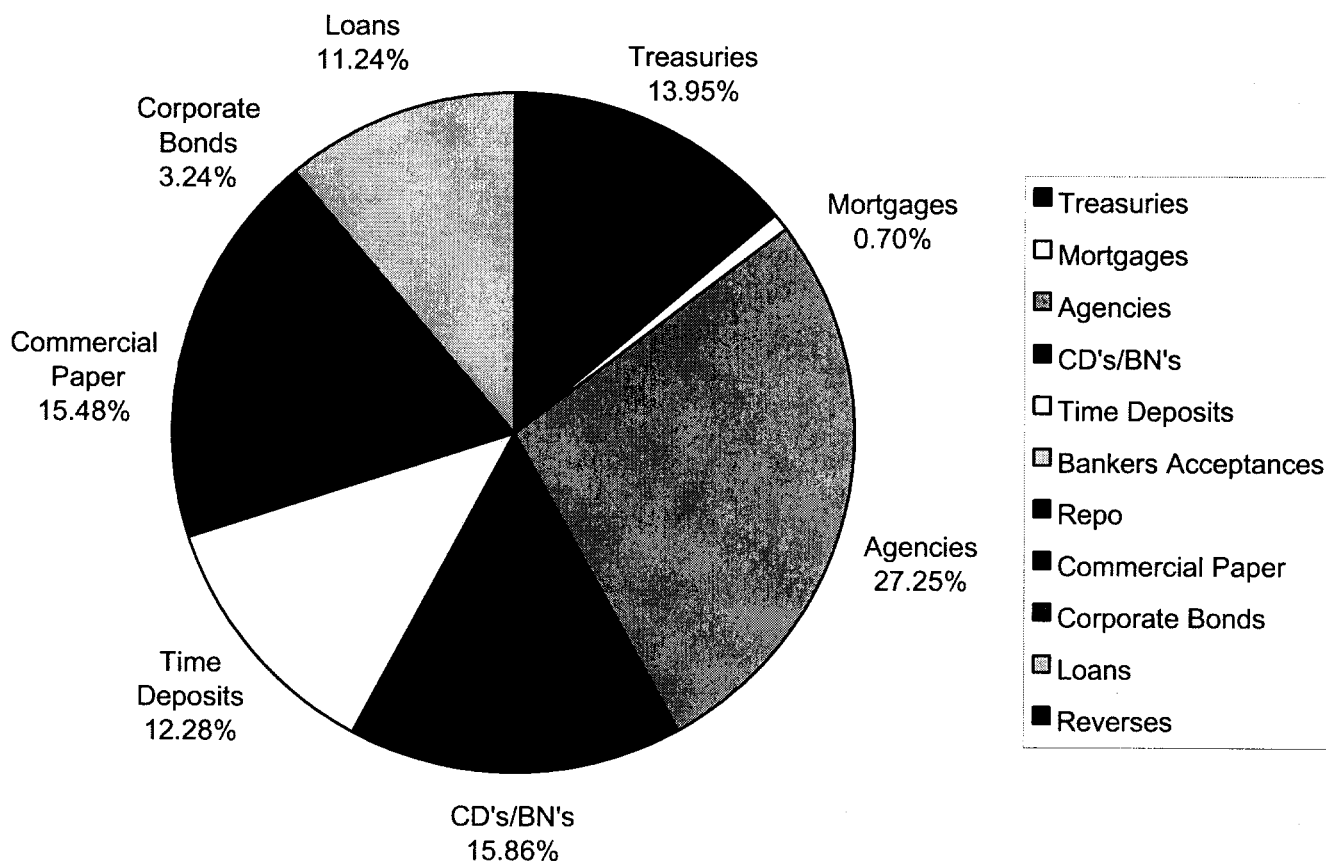
September 30, 2004

<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 2,464,369	4.86	-0.01
Bonds	0	0.00	0.00
Notes	4,608,280	9.09	-0.22
Strips	0	0.00	0.00
Total Government	\$ 7,072,649	13.95	-0.23
Federal Agency Coupons	\$ 4,853,077	9.57	+0.31
Certificates of Deposit	7,840,048	15.47	-0.52
Bank Notes	200,000	0.39	-0.30
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	8,966,696	17.68	-1.92
Time Deposits	6,225,295	12.28	+0.15
GNMAs	404	0.00	0
Commercial Paper	7,849,365	15.48	+5.38
FHLMC/Remics	354,062	0.70	-0.02
Corporate Bonds	1,639,729	3.24	+0.22
AB 55 Loans	4,645,734	9.16	-0.19
GF Loans	1,054,400	2.08	-2.88
Reversed Repurchases	0	0.00	0.00
Total (All Types)	\$ 50,701,459	100.00	

INVESTMENT ACTIVITY

	<u>SEPTEMBER 2004</u>		<u>AUGUST 2004</u>	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	263	\$ 12,164,106	314	\$ 14,704,996
Other	14	59,111	9	335,270
Time Deposits	176	2,885,000	138	2,757,600
Totals	453	\$ 15,108,217	461	\$ 17,797,866
 PMIA Monthly Average Effective Yield	 1.771		 1.672	
 Year to Date Yield Last Day of Month	 1.679		 1.637	

**Pooled Money Investment Account
Portfolio Composition
\$50.7 Billion
09/30/04**



POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>DATE</u>	<u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
09/01/04 REDEMPTIONS									
	BN	BANK ONE	1.120%	09/01/04	1.120	50,000	133	206,888.89	1.136
	BN	BANK ONE	1.120%	09/01/04	1.120	50,000	133	206,888.89	1.136
	CD	NOVA SCOT	1.070%	09/01/04	1.070	50,000	128	190,222.22	1.085
	CD	NOVA SCOT	1.070%	09/01/04	1.070	50,000	128	190,222.22	1.085
	CD	NOVA SCOT	1.070%	09/01/04	1.070	50,000	128	190,222.22	1.085
	CD	NOVA SCOT	1.070%	09/01/04	1.070	50,000	128	190,222.22	1.085
	CD	ABN AMRO	1.115%	09/01/04	1.110	50,000	131	201,962.00	1.125
	CD	ABN AMRO	1.115%	09/01/04	1.110	50,000	131	201,962.00	1.125
	CD	ABN AMRO	1.115%	09/01/04	1.110	50,000	131	201,962.00	1.125
	CD	RABO	1.125%	09/01/04	1.120	50,000	131	203,781.47	1.135
	CD	RABO	1.125%	09/01/04	1.120	50,000	131	203,781.47	1.135
	CD	RB SCOT	1.110%	09/01/04	1.110	50,000	131	201,958.33	1.125
	CD	RB SCOT	1.110%	09/01/04	1.110	50,000	131	201,958.33	1.125
	CP	GECC		09/01/04	1.520	5,000	2	422.22	1.541
	CP	GECC		09/01/04	1.520	50,000	2	4,222.22	1.541
	CP	GECC		09/01/04	1.520	50,000	2	4,222.22	1.541
	CP	GECC		09/01/04	1.520	50,000	2	4,222.22	1.541
	CP	GECC		09/01/04	1.520	50,000	2	4,222.22	1.541
	CP	GMAC		09/01/04	1.520	50,000	37	78,111.11	1.544
	CP	GMAC		09/01/04	1.520	50,000	37	78,111.11	1.544
	CP	GMAC		09/01/04	1.520	50,000	37	78,111.11	1.544
	CP	GMAC		09/01/04	1.520	50,000	37	78,111.11	1.544
	CP	B/A		09/01/04	1.240	50,000	92	158,444.44	1.261
	CP	B/A		09/01/04	1.240	50,000	92	158,444.44	1.261
	CP	B/A		09/01/04	1.240	50,000	92	158,444.44	1.261
	CP	B/A		09/01/04	1.240	50,000	92	158,444.44	1.261
	CP	B/A		09/01/04	1.240	50,000	92	158,444.44	1.261
	CP	NCAT		09/01/04	1.200	35,000	114	133,000.00	1.221
	CP	CITI GLOBAL		09/01/04	1.120	50,000	114	177,333.33	1.140
	CP	CITI GLOBAL		09/01/04	1.120	50,000	114	177,333.33	1.140
	CP	CITI GLOBAL		09/01/04	1.120	50,000	114	177,333.33	1.140
09/01/04 NO PURCHASES									
09/02/04 REDEMPTIONS									
	CD	W/F	1.510%	09/02/04	1.510	40,000	13	21,811.11	1.531
	CD	W/F	1.510%	09/02/04	1.510	50,000	13	27,263.89	1.531
	CP	MORG STAN		09/02/04	1.520	50,000	3	6,333.33	1.541
	CP	MORG STAN		09/02/04	1.520	50,000	3	6,333.33	1.541
	CP	CITI GLOBAL		09/02/04	1.120	50,000	115	178,888.89	1.140
	CP	CITI GLOBAL		09/02/04	1.120	50,000	115	178,888.89	1.140
	CP	FCAR		09/02/04	1.110	20,000	143	88,183.33	1.130
09/02/04 NO PURCHASES									
09/03/04 SALES									
	TREAS	NOTE	2.250%	04/03/06	2.287	50,000	115	416,312.50	2.647
	TREAS	NOTE	2.250%	04/03/06	2.287	50,000	115	416,312.50	2.647

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
09/03/04 REDEMPTIONS									
	CD	SOC GEN	1.120%	09/03/04	1.120	50,000	130	202,222.22	1.136
09/03/04 PURCHASES									
		FHLB	3.000%	05/15/06	2.500	50,000			
		FHLB	3.000%	05/15/06	2.500	50,000			
09/07/04 REDEMPTIONS									
	CD	RB SCOT	1.130%	09/07/04	1.130	50,000	134	210,305.56	1.146
	CD	RB SCOT	1.130%	09/07/04	1.130	50,000	134	210,305.56	1.146
	CP	BAXTER		09/07/04	1.500	40,000	43	71,666.67	1.523
	DISC NOTE	FHLB		09/07/04	1.170	50,000	102	165,750.00	1.190
	DISC NOTE	FHLB		09/07/04	1.170	50,000	102	165,750.00	1.190
09/07/04 PURCHASES									
	CP	GMAC		12/01/04	1.880	50,000			
	CP	GMAC		12/01/04	1.880	50,000			
	CP	GECC		12/13/04	1.770	50,000			
	CP	GECC		12/13/04	1.770	50,000			
09/08/04 NO REDEMPTIONS									
09/08/04 NO PURCHASES									
09/09/04 NO REDEMPTIONS									
09/09/04 PURCHASES									
	CP	GECC		09/10/04	1.520	50,000			
	MTN	COUNTRY	5.500%	08/01/06	3.020	20,000			
	MTN	GECC	2.800%	01/15/07	3.100	31,000			
09/10/04 REDEMPTIONS									
	CP	GECC		09/10/04	1.520	50,000	1	2,111.11	1.541
	DISC NOTE	FNMA		09/10/04	1.100	50,000	148	226,111.11	1.120
	DISC NOTE	FNMA		09/10/04	1.100	50,000	148	226,111.11	1.120
09/10/04 NO PURCHASES									
09/13/04 NO REDEMPTIONS									
09/13/04 PURCHASES									
	CP	SARA LEE		09/30/04	1.640	40,000			
	CP	GECC		01/27/05	1.860	10,000			
	CP	GECC		01/27/05	1.860	50,000			
	CP	GECC		01/27/05	1.860	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
09/14/05 NO REDEMPTIONS								
09/14/04 PURCHASES								
	CB	W/F	7.250%	08/24/05	2.250	10,755		
	CP	CITI GLOBAL		01/10/05	1.850	50,000		
	CP	CITI GLOBAL		01/10/05	1.850	50,000		
	CP	CITI GLOBAL		01/10/05	1.850	50,000		
	CP	CITI GLOBAL		01/10/05	1.850	50,000		
	CP	GECC		01/14/05	1.860	23,000		
	CP	GECC		01/14/05	1.860	50,000		
	CP	FCAR		01/20/05	1.860	17,000		
	CP	FCAR		01/20/05	1.860	50,000		
	CP	FCAR		01/20/05	1.860	50,000		
09/15/04 REDEMPTIONS								
	MTN	GECC	7.375%	09/15/04	4.310	23,850	911	2,670,140.00
								4.197
09/15/04 PURCHASES								
	CD	US BANK	1.900%	01/27/05	1.900	50,000		
	CD	US BANK	1.900%	01/27/05	1.900	50,000		
	CD	CS/FST BOSTON	1.895%	01/27/05	1.880	50,000		
	CD	CS/FST BOSTON	1.895%	01/27/05	1.880	50,000		
	CD	SVENSKA	1.880%	01/28/05	1.870	50,000		
	CD	SVENSKA	1.880%	01/28/05	1.870	50,000		
	CD	SOC GEN	1.910%	02/18/05	1.910	40,000		
	CD	BNP PARIBAS	1.920%	02/18/05	1.920	50,000		
	CD	BNP PARIBAS	1.920%	02/18/05	1.920	50,000		
	CD	BNP PARIBAS	1.920%	02/18/05	1.920	50,000		
	CD	BNP PARIBAS	1.920%	02/18/05	1.920	50,000		
	CP	CHEVRON		10/01/04	1.550	50,000		
	CP	CHEVRON		10/01/04	1.550	50,000		
	CP	CHEVRON		10/01/04	1.550	50,000		
	CP	CHEVRON		10/01/04	1.550	50,000		
	CP	CITI GLOBAL		02/01/05	1.850	50,000		
	CP	CITI GLOBAL		02/01/05	1.850	50,000		
	CP	CITI GLOBAL		02/01/05	1.850	50,000		
	CP	CITI GLOBAL		02/01/05	1.850	50,000		
	CP	HOUSEHOLD		02/16/05	1.920	50,000		
	CP	HOUSEHOLD		02/16/05	1.920	50,000		
	CP	HOUSEHOLD		02/16/05	1.920	50,000		
	CP	FCAR		02/18/05	1.920	14,000		
	CP	FCAR		02/18/05	1.920	50,000		
	CP	FCAR		02/18/05	1.920	50,000		
09/16/04 NO REDEMPTIONS								
09/16/04 PURCHASES								
	CD	W/F	1.670%	10/01/04	1.670	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
09/16/04 PURCHASES (continued)								
	CD	W/F	1.670%	10/01/04	1.670	50,000		
	CD	W/F	1.670%	10/01/04	1.670	50,000		
	CD	W/F	1.670%	10/01/04	1.670	50,000		
	CP	COUNTRY		09/28/04	1.710	48,630		
	CP	COUNTRY		09/28/04	1.710	50,000		
	CP	COUNTRY		09/28/04	1.710	50,000		
	CP	SARA LEE		09/30/04	1.710	25,000		
	CP	GECC		10/01/04	1.650	50,000		
	CP	GECC		10/01/04	1.650	50,000		
	CP	GECC		10/01/04	1.650	50,000		
	CP	GECC		10/01/04	1.650	50,000		
	CP	GECC		10/01/04	1.650	50,000		
	CP	GECC		10/01/04	1.650	50,000		
	CP	GECC		10/01/04	1.650	50,000		
	CP	NCAT		02/01/05	1.890	30,000		
	CP	NCAT		02/01/05	1.890	50,000		
	CP	NCAT		02/01/05	1.890	50,000		
09/17/04 NO REDEMPTIONS								
09/17/04 PURCHASES								
	CP	GECC		09/20/04	1.550	50,000		
	CP	GECC		09/20/04	1.550	50,000		
09/20/04 REDEMPTIONS								
	CP	GECC		09/20/04	1.550	50,000	3	6,458.33
	CP	GECC		09/20/04	1.550	50,000	3	6,458.33
09/20/04 PURCHASES								
	CB FR	GECC	1.850%	05/12/06	1.848	12,625		
	CB FR	W/F	1.970%	09/15/06	1.878	25,000		
09/21/04 NO REDEMPTIONS								
09/21/04 PURCHASES								
	CP	COUNTRY		09/27/04	1.770	50,000		
	CP	COUNTRY		09/27/04	1.770	50,000		
	CP	COUNTRY		09/27/04	1.770	50,000		
	CP	COUNTRY		09/28/04	1.770	14,000		
	CP	COUNTRY		09/28/04	1.770	50,000		
	CP	COUNTRY		09/28/04	1.770	50,000		
	CP	SRAC		10/01/04	1.780	25,000		
	CP	FCAR		02/14/05	1.950	27,000		
	CP	FCAR		02/14/05	1.950	50,000		
	CP	FCAR		02/14/05	1.950	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
09/21/04	PURCHASES (continued)							
	CP	FCAR	02/14/05	1.950	50,000			
	CP	FCAR	02/14/05	1.950	50,000			
	CP	NCAT	02/18/05	1.950	35,000			
	CP	NCAT	02/18/05	1.950	50,000			
	CP	NCAT	02/18/05	1.950	50,000			
09/22/04	NO REDEMPTIONS							
09/22/04	PURCHASES							
	CP	CITI GLOBAL	09/30/04	1.700	50,000			
	CP	CITI GLOBAL	09/30/04	1.700	50,000			
	CP	CITI GLOBAL	09/30/04	1.700	50,000			
	CP	CITI GLOBAL	09/30/04	1.700	50,000			
09/23/04	NO REDEMPTIONS							
09/23/04	PURCHASES							
	CD	RB SCOT	1.850%	12/29/04	1.845	50,000		
	CD	RB SCOT	1.850%	12/29/04	1.845	50,000		
	CD	CS/FST BOSTON	1.950%	02/01/05	1.950	50,000		
	CD	CS/FST BOSTON	1.950%	02/01/05	1.950	50,000		
	CP	SARA LEE		10/01/04	1.770	20,000		
	CP	CITI GLOBAL		10/05/04	1.750	50,000		
	CP	CITI GLOBAL		10/05/04	1.750	50,000		
	CP	CITI GLOBAL		12/01/04	1.800	50,000		
	CP	CITI GLOBAL		12/01/04	1.800	50,000		
	CP	TOYOTA		12/02/04	1.800	50,000		
	CP	TOYOTA		12/02/04	1.800	50,000		
	CP	TOYOTA		12/02/04	1.800	50,000		
	CP	GECC		12/02/04	1.800	50,000		
	CP	GECC		12/02/04	1.800	50,000		
	CP	GECC		12/02/04	1.800	50,000		
	CP	GECC		12/02/04	1.800	50,000		
	CP	CITI GLOBAL		02/01/05	1.900	30,000		
	CP	CITI GLOBAL		02/01/05	1.900	50,000		
	CP	CITI GLOBAL		02/01/05	1.900	50,000		
	DISC NOTE	FNMA		10/01/04	1.720	50,000		
	DISC NOTE	FNMA		10/01/04	1.720	50,000		
09/24/04	NO REDEMPTIONS							
09/24/04	PURCHASES							
		FHLB	2.625%	10/16/06	2.760	50,000		
	CD	BNP PARIBAS	1.725%	10/01/04	1.725	50,000		
	CD	BNP PARIBAS	1.725%	10/01/04	1.725	50,000		
	CD	CALYON	1.825%	12/02/04	1.825	50,000		
	CD	CALYON	1.825%	12/02/04	1.825	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>YIELD</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
09/24/04 PURCHASES (continued)									
	CD	CALYON	1.825%	12/02/04	1.825	50,000			
	CP	B/A		12/29/04	1.880	50,000			
	CP	B/A		12/29/04	1.880	50,000			
09/27/04 REDEMPTIONS									
	CD	US BANK	1.200%	09/27/04	1.200	50,000	154	256,666.67	1.217
	CD	US BANK	1.200%	09/27/04	1.200	50,000	154	256,666.67	1.217
	CP	COUNTRY		09/27/04	1.770	50,000	6	14,750.00	1.795
	CP	COUNTRY		09/27/04	1.770	50,000	6	14,750.00	1.795
	CP	COUNTRY		09/27/04	1.770	50,000	6	14,750.00	1.795
	DISC NOTE	FNMA		09/27/04	1.120	50,000	154	239,555.56	1.141
	DISC NOTE	FNMA		09/27/04	1.120	50,000	154	239,555.56	1.141
09/27/04 PURCHASES									
	CB FR	GMAC	2.595%	05/18/06	2.571	10,000			
	CB FR	GMAC	2.595%	05/18/06	2.571	16,690			
	CB FR	SBA	1.550%	08/25/29	1.550	23,702			
09/28/04 REDEMPTIONS									
	CD	SVENSKA	1.158%	09/28/04	1.150	50,000	159	253,966.70	1.165
	CD	SVENSKA	1.150%	09/28/04	1.155	50,000	160	256,661.00	1.171
	CD	SVENSKA	1.150%	09/28/04	1.155	50,000	160	256,661.00	1.171
	CD	WASHINGTON	1.160%	09/28/04	1.170	50,000	161	261,613.36	1.186
	CD	ANZ	1.120%	09/28/04	1.120	50,000	165	256,666.67	1.136
	CD	ANZ	1.120%	09/28/04	1.120	50,000	165	256,666.67	1.136
	CD	STNRD CH	1.130%	09/28/04	1.130	50,000	165	258,958.33	1.146
	CD	STNRD CH	1.130%	09/28/04	1.130	50,000	165	258,958.33	1.146
	CD	SOC GEN	1.140%	09/28/04	1.140	50,000	166	262,833.33	1.156
	CD	SOC GEN	1.140%	09/28/04	1.140	50,000	166	262,833.33	1.156
	CD	WASHINGTON	1.220%	09/28/04	1.220	50,000	166	281,277.78	1.237
	CD	WASHINGTON	1.220%	09/28/04	1.220	50,000	166	281,277.78	1.237
	CD	WASHINGTON	1.220%	09/28/04	1.220	50,000	166	281,277.78	1.237
	CD	WASHINGTON	1.220%	09/28/04	1.220	50,000	166	281,277.78	1.237
	CD	CR AGRIC	1.160%	09/28/04	1.160	50,000	167	269,055.56	1.176
	CD	CR AGRIC	1.160%	09/28/04	1.160	50,000	167	269,055.56	1.176
	CD	CR AGRIC	1.160%	09/28/04	1.160	50,000	167	269,055.56	1.176
	CD	STNRD CH	1.170%	09/28/04	1.170	50,000	167	271,375.00	1.186
	CD	STNRD CH	1.170%	09/28/04	1.170	50,000	167	271,375.00	1.186
	CD	TORONTO	1.125%	09/28/04	1.120	50,000	168	261,339.40	1.136
	CD	UBS	1.125%	09/28/04	1.120	50,000	168	261,339.40	1.136
	CP	COUNTRY		09/28/04	1.770	14,000	7	4,818.33	1.795
	CP	COUNTRY		09/28/04	1.770	50,000	7	17,208.33	1.795
	CP	COUNTRY		09/28/04	1.770	50,000	7	17,208.33	1.795
	CP	COUNTRY		09/28/04	1.710	48,630	12	27,719.10	1.735
	CP	COUNTRY		09/28/04	1.710	50,000	12	28,500.00	1.735
	CP	COUNTRY		09/28/04	1.710	50,000	12	28,500.00	1.735
	DISC NOTE	FHLMC		09/28/04	1.120	50,000	155	241,111.11	1.141

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/ DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
09/28/04 REDEMPTIONS (continued)									
	DISC NOTE	FHLMC		09/28/04	1.120	50,000	155	241,111.11	1.141
	DISC NOTE	FHLMC		09/28/04	1.135	50,000	155	244,340.28	1.156
	DISC NOTE	FNMA		09/28/04	1.120	50,000	155	241,111.11	1.141
	DISC NOTE	FNMA		09/28/04	1.120	50,000	155	241,111.11	1.141
	DISC NOTE	FNMA		09/28/04	1.110	50,000	159	245,125.00	1.131
	DISC NOTE	FNMA		09/28/04	1.110	50,000	159	245,125.00	1.131
	DISC NOTE	FHLMC		09/28/04	1.105	50,000	166	254,763.89	1.126
	DISC NOTE	FHLMC		09/28/04	1.105	50,000	166	254,763.89	1.126
	DISC NOTE	FNMA		09/28/04	1.100	50,000	166	253,611.11	1.121
	DISC NOTE	FNMA		09/28/04	1.100	50,000	166	253,611.11	1.121
	DISC NOTE	FHLMC		09/28/04	1.100	50,000	167	255,138.89	1.121
	DISC NOTE	FHLMC		09/28/04	1.100	50,000	167	255,138.89	1.121
	DISC NOTE	FHLMC		09/28/04	1.100	50,000	167	255,138.89	1.121
	DISC NOTE	FHLMC		09/28/04	1.100	50,000	167	255,138.89	1.121
09/28/04 PURCHASES									
	CB FR	COUNTRY	2.280%	06/02/06	2.085	15,000			
09/29/04 NO REDEMPTIONS									
09/29/04 PURCHASES									
	CD	SOC GEN	1.960%	02/01/05	1.960	50,000			
	CD	SOC GEN	1.960%	02/01/05	1.960	50,000			
	CD	CALYON	1.980%	02/01/05	1.980	50,000			
	CD	CALYON	1.980%	02/01/05	1.980	50,000			
	CD	US BANK	2.000%	02/01/05	2.000	50,000			
	CD	US BANK	2.000%	02/01/05	2.000	50,000			
	CP	CITICORP		10/04/04	1.700	50,000			
	CP	CITICORP		10/04/04	1.700	50,000			
	CP	SRAC		11/17/04	1.850	40,000			
	CP	FCAR		12/14/04	1.840	35,000			
	CP	FCAR		12/14/04	1.840	50,000			
	CP	GE CO		12/20/04	1.810	50,000			
	CP	GE CO		12/20/04	1.810	50,000			
	CP	GE CO		12/20/04	1.810	50,000			
09/29/04 PURCHASES <u>c/</u>									
	DISC NOTE	FNMA		02/02/05	1.730	2,730			
	DISC NOTE	FNMA		02/02/05	1.730	50,000			
	DISC NOTE	FNMA		02/02/05	1.730	50,000			
09/30/04 REDEMPTIONS									
	BN	BANC ONE	1.120%	09/30/04	1.120	50,000	164	255,111.11	1.136
	CP	CITI GLOBAL		09/30/04	1.700	50,000	8	18,888.89	1.724
	CP	CITI GLOBAL		09/30/04	1.700	50,000	8	18,888.89	1.724
	CP	CITI GLOBAL		09/30/04	1.700	50,000	8	18,888.89	1.724

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
09/30/04	REDEMPTIONS (continued)								
	CP	CITI GLOBAL	09/30/04	1.700		50,000	8	18,888.89	1.724
	CP	SARA LEE	09/30/04	1.710		25,000	14	16,625.00	1.735
	CP	SARA LEE	09/30/04	1.640		40,000	17	30,977.78	1.664
09/30/04	SALES <u>c/</u>								
	DISC NOTE	FNMA	02/02/05	1.730		2,730	1	127.73	1.754
	DISC NOTE	FNMA	02/02/05	1.730		50,000	1	2,338.91	1.754
	DISC NOTE	FNMA	02/02/05	1.730		50,000	1	2,338.91	1.754
09/30/04	PURCHASES								
	CD	W/F	1.870%	12/29/04	1.870	50,000			
	CD	W/F	1.870%	12/29/04	1.870	50,000			
	CD	CS/FST BOSTON	1.950%	01/03/05	1.950	50,000			
	CD	CS/FST BOSTON	1.950%	01/03/05	1.950	50,000			
	CP	CITI GLOBAL		01/20/05	1.930	50,000			
	CP	CITI GLOBAL		01/20/05	1.930	50,000			
	CP	CITI GLOBAL		02/08/05	1.960	50,000			
	CP	CITI GLOBAL		02/08/05	1.960	50,000			
	CP	GECC		03/29/05	2.010	50,000			
	CP	GECC		03/29/05	2.010	50,000			
	CP	GECC		03/29/05	2.010	50,000			
	CP	GECC		03/29/05	2.010	50,000			

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
The Bank of East Asia (USA)	07/14/04	1.360	3,095,000.00	10/14/04
The Bank of East Asia (USA)	08/11/04	1.750	3,000,000.00	02/09/05
The Bank of East Asia (USA)	08/18/04	1.820	6,000,000.00	02/16/05
Omni Bank	04/02/04	1.050	2,000,000.00	10/01/04
Omni Bank	08/13/04	1.490	2,000,000.00	11/12/04
Omni Bank	08/20/04	1.520	4,000,000.00	11/19/04
Omni Bank	05/27/04	1.450	2,000,000.00	11/23/04
Omni Bank	08/25/04	1.560	2,000,000.00	12/01/04
Omni Bank	09/03/04	1.640	6,000,000.00	12/10/04
Omni Bank	09/15/04	1.710	2,000,000.00	12/17/04
<u>ARROYO GRANDE</u>				
Mid-State Bank and Trust	04/14/04	1.090	5,000,000.00	10/13/04
Mid-State Bank and Trust	05/19/04	1.380	5,000,000.00	11/17/04
Mid-State Bank and Trust	06/11/04	1.670	5,000,000.00	12/10/04
Mid-State Bank and Trust	07/15/04	1.740	5,000,000.00	01/13/05
Mid-State Bank and Trust	08/11/04	1.730	5,000,000.00	02/09/05
Mid-State Bank and Trust	09/09/04	1.930	5,000,000.00	03/10/05
<u>BREA</u>				
Jackson Federal Bank	08/18/04	1.510	10,000,000.00	11/18/04
Pacific Western National Bank	08/04/04	1.080	4,000,000.00	02/02/05
<u>CALABASAS</u>				
First Bank of Beverly Hills FSB	05/06/04	1.230	10,000,000.00	11/04/04
First Bank of Beverly Hills FSB	06/16/04	1.770	10,000,000.00	12/15/04
First Bank of Beverly Hills FSB	09/02/04	1.850	10,000,000.00	03/03/05
<u>CAMARILLO</u>				
First California Bank	06/09/04	1.570	2,000,000.00	12/03/04
First California Bank	06/04/04	1.500	2,000,000.00	12/03/04
First California Bank	07/28/04	1.810	6,000,000.00	01/26/05
First California Bank	09/22/04	1.960	6,000,000.00	03/23/05
<u>CAMERON PARK</u>				
Western Sierra National Bank	07/14/04	1.660	7,000,000.00	01/12/05

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CHATSWORTH</u>				
Premier America Credit Union	07/21/04	1.380	10,000,000.00	10/20/04
Premier America Credit Union	05/12/04	1.360	10,000,000.00	11/10/04
Premier America Credit Union	09/22/04	1.770	10,000,000.00	01/06/05
<u>CHICO</u>				
Tri Counties Bank	09/16/04	1.700	20,000,000.00	12/16/04
<u>CHULA VISTA</u>				
North Island Federal Credit Union	04/09/04	0.980	5,000,000.00	10/08/04
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	07/29/04	1.520	6,000,000.00	10/28/04
EverTrust Bank	09/10/04	1.710	6,000,000.00	12/10/04
<u>CONCORD</u>				
Bank of the West	07/09/04	1.360	134,000,000.00	10/08/04
Bank of the West	07/30/04	1.510	176,500,000.00	10/29/04
Bank of the West	08/20/04	1.520	242,000,000.00	11/19/04
Bank of the West	09/16/04	1.710	82,000,000.00	12/16/04
<u>DUBLIN</u>				
Operating Engineers Local #3 FCU	04/07/04	0.970	5,000,000.00	10/06/04
Operating Engineers Local #3 FCU	06/11/04	1.650	10,000,000.00	12/10/04
Operating Engineers Local #3 FCU	08/11/04	1.710	5,000,000.00	02/09/05
<u>EL CENTRO</u>				
Valley Independent Bank	07/16/04	1.390	20,000,000.00	10/15/04
Valley Independent Bank	07/23/04	1.420	32,500,000.00	10/22/04
Valley Independent Bank	09/29/04	1.800	20,000,000.00	01/07/05
<u>EL SEGUNDO</u>				
First Coastal Bank, N.A.	09/01/04	1.620	2,000,000.00	12/01/04
First Coastal Bank, N.A.	09/17/04	1.720	5,000,000.00	12/17/04
First Coastal Bank, N.A.	07/21/04	1.720	2,000,000.00	01/20/05
Xerox Federal Credit Union	05/20/04	1.400	20,000,000.00	11/17/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO (continued)</u>				
Xerox Federal Credit Union	09/02/04	1.670	20,000,000.00	12/02/04
Xerox Federal Credit Union	09/09/04	1.940	7,000,000.00	03/14/05
<u>FAIRFIELD</u>				
WestAmerica Bank	07/09/04	1.360	60,000,000.00	10/08/04
WestAmerica Bank	07/15/04	1.390	65,000,000.00	10/14/04
WestAmerica Bank	08/16/04	1.490	50,000,000.00	11/17/04
<u>FRESNO</u>				
United Security Bank	04/21/04	1.150	40,000,000.00	10/20/04
<u>FULLERTON</u>				
Fullerton Community Bank	05/19/04	1.390	9,000,000.00	11/17/04
Fullerton Community Bank	07/23/04	1.770	8,000,000.00	01/21/05
<u>GOLETA</u>				
Pacific Capital Bank	04/01/04	1.050	78,000,000.00	10/01/04
Pacific Capital Bank	06/09/04	1.560	85,000,000.00	12/08/04
Pacific Capital Bank	08/13/04	1.750	11,000,000.00	02/11/05
Pacific Capital Bank	08/13/04	1.775	61,000,000.00	02/11/05
<u>GRANADA HILLS</u>				
First State Bank of California	04/22/04	1.170	3,000,000.00	10/21/04
First State Bank of California	09/17/04	1.930	2,000,000.00	03/18/05
<u>HAWTHORNE</u>				
Western Federal Credit Union	07/23/04	1.420	30,000,000.00	10/22/04
<u>IRVINE</u>				
Commercial Capital Bank	07/08/04	1.310	10,000,000.00	10/14/04
Commercial Capital Bank	04/15/04	1.090	10,000,000.00	10/14/04
Commercial Capital Bank	07/14/04	1.320	35,000,000.00	10/14/04
Commercial Capital Bank	07/07/04	1.300	50,000,000.00	10/14/04
Commercial Capital Bank	07/29/04	1.560	10,000,000.00	11/17/04
Commercial Capital Bank	08/05/04	1.540	15,000,000.00	11/17/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>IRVINE (continued)</u>				
Commercial Capital Bank	07/30/04	1.560	20,000,000.00	11/17/04
Commercial Capital Bank	08/18/04	1.470	45,000,000.00	11/17/04
Commercial Capital Bank	09/15/04	1.680	10,000,000.00	12/15/04
Commercial Capital Bank	08/26/04	1.550	14,000,000.00	12/15/04
Commercial Capital Bank	08/19/04	1.590	15,000,000.00	12/15/04
Commercial Capital Bank	09/29/04	1.780	60,000,000.00	01/07/05
<u>LA JOLLA</u>				
Silvergate Bank	09/10/04	1.740	5,000,000.00	12/10/04
<u>LODI</u>				
Bank of Lodi, N.A.	06/17/04	1.760	5,000,000.00	12/16/04
Bank of Lodi, N.A.	09/22/04	1.960	5,000,000.00	03/23/05
Farmers & Merchants Bk Cen CA	04/08/04	1.080	10,000,000.00	10/07/04
Farmers & Merchants Bk Cen CA	06/23/04	1.720	25,000,000.00	12/22/04
Farmers & Merchants Bk Cen CA	09/22/04	1.770	25,000,000.00	01/06/05
<u>LOS ANGELES</u>				
Broadway Federal Bank, FSB	07/09/04	1.680	2,500,000.00	01/07/05
Broadway Federal Bank, FSB	09/10/04	1.940	3,000,000.00	03/11/05
Cathay Bank	04/08/04	1.100	38,000,000.00	10/07/04
Cathay Bank	05/12/04	1.370	25,000,000.00	11/10/04
Cathay Bank	08/18/04	1.540	15,000,000.00	11/18/04
Cathay Bank	09/01/04	1.620	17,000,000.00	12/01/04
Cathay Bank	09/09/04	1.700	25,000,000.00	12/09/04
Cathay Bank	09/09/04	1.700	30,000,000.00	12/09/04
Cedars Bank	07/07/04	1.320	5,000,000.00	10/06/04
Cedars Bank	09/10/04	1.710	4,500,000.00	12/10/04
Cedars Bank	09/29/04	1.780	4,000,000.00	01/07/05
Cedars Bank	09/22/04	1.950	5,000,000.00	03/23/05
Center Bank	04/08/04	1.080	10,000,000.00	10/07/04
Center Bank	06/23/04	1.720	5,000,000.00	12/22/04
Center Bank	09/15/04	1.710	20,000,000.00	12/22/04
Center Bank	07/21/04	1.710	5,000,000.00	01/20/05
Center Bank	09/15/04	1.920	20,000,000.00	03/16/05
CHB America Bank	07/15/04	1.390	4,300,000.00	10/14/04
CHB America Bank	08/20/04	1.780	4,000,000.00	02/18/05
CHB America Bank	09/01/04	1.850	4,000,000.00	03/02/05
Eastern International Bank	05/05/04	1.210	900,000.00	11/03/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Eastern International Bank	06/10/04	1.600	1,000,000.00	12/09/04
Hanmi Bank	07/08/04	1.330	10,000,000.00	10/07/04
Hanmi Bank	07/16/04	1.380	25,000,000.00	10/15/04
Hanmi Bank	07/30/04	1.510	10,000,000.00	10/29/04
Hanmi Bank	08/05/04	1.540	25,000,000.00	11/04/04
Hanmi Bank	09/02/04	1.660	25,000,000.00	12/02/04
Hanmi Bank	09/15/04	1.710	25,000,000.00	12/15/04
Hanmi Bank	09/02/04	1.850	20,000,000.00	03/03/05
Hanmi Bank	09/15/04	1.920	20,000,000.00	03/16/05
Mellon First Business Bank, N.A.	07/09/04	1.360	50,000,000.00	10/08/04
Mellon First Business Bank, N.A.	09/16/04	1.700	50,000,000.00	12/16/04
Mirae Bank	04/16/04	1.160	4,000,000.00	10/15/04
Mirae Bank	09/23/04	1.980	2,500,000.00	03/24/05
Nara Bank, NA	04/08/04	1.080	5,000,000.00	10/07/04
Nara Bank, NA	07/22/04	1.400	15,000,000.00	10/21/04
Nara Bank, NA	08/18/04	1.510	5,000,000.00	11/18/04
Nara Bank, NA	07/22/04	1.730	10,000,000.00	01/20/05
Nara Bank, NA	08/04/04	1.800	10,000,000.00	02/02/05
Nara Bank, NA	08/12/04	1.760	5,000,000.00	02/10/05
Nara Bank, NA	09/10/04	1.940	10,000,000.00	03/11/05
One United Bank	07/14/04	1.350	5,000,000.00	10/13/04
One United Bank	09/08/04	1.700	10,000,000.00	12/08/04
Preferred Bank	09/17/04	1.930	16,000,000.00	03/18/05
Preferred Bank	08/06/04	1.530	4,000,000.00	11/05/04
Preferred Bank	09/17/04	1.710	15,000,000.00	12/17/04
Saehan Bank	08/20/04	1.500	2,000,000.00	11/19/04
State Bank of India (California)	07/07/04	1.350	3,000,000.00	10/06/04
State Bank of India (California)	05/20/04	1.440	2,000,000.00	11/18/04
Wilshire State Bank	04/09/04	1.080	7,000,000.00	10/08/04
Wilshire State Bank	06/17/04	1.480	12,000,000.00	10/08/04
Wilshire State Bank	08/12/04	1.540	8,000,000.00	11/10/04
Wilshire State Bank	08/25/04	1.560	7,000,000.00	11/30/04
Wilshire State Bank	07/30/04	1.600	8,000,000.00	11/30/04
Wilshire State Bank	09/03/04	1.640	15,000,000.00	12/03/04
Wilshire State Bank	09/17/04	1.710	8,000,000.00	12/17/04
<u>MERCED</u>				
County Bank	07/16/04	1.390	10,000,000.00	10/15/04
County Bank	09/03/04	1.650	5,000,000.00	12/03/04
County Bank	09/09/04	1.940	10,000,000.00	03/10/05

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY PARK</u>				
Trust Bank FSB	07/01/04	1.360	2,000,000.00	10/01/04
Trust Bank FSB	04/01/04	1.050	3,000,000.00	10/01/04
Trust Bank FSB	07/07/04	1.330	3,000,000.00	10/06/04
<u>NEWPORT BEACH</u>				
Orange County Business Bank	09/23/04	1.780	4,000,000.00	01/06/05
Orange County Business Bank	09/22/04	1.960	4,000,000.00	03/23/05
<u>NORTH HIGHLANDS</u>				
Safe Credit Union	07/16/04	1.380	5,000,000.00	10/15/04
Safe Credit Union	08/13/04	1.490	20,000,000.00	11/12/04
<u>OAKDALE</u>				
Oak Valley Community Bank	07/16/04	1.380	2,500,000.00	10/15/04
Oak Valley Community Bank	09/16/04	1.680	3,500,000.00	12/16/04
<u>OAKLAND</u>				
Metropolitan Bank	06/03/04	1.450	500,000.00	12/02/04
Metropolitan Bank	06/03/04	1.450	1,000,000.00	12/02/04
Metropolitan Bank	07/23/04	1.760	1,000,000.00	01/21/05
Metropolitan Bank	07/29/04	1.830	1,500,000.00	01/27/05
Metropolitan Bank	08/26/04	1.860	1,000,000.00	02/24/05
Metropolitan Bank	09/22/04	1.950	2,000,000.00	03/23/05
<u>ONTARIO</u>				
Citizens Business Bank	04/02/04	1.050	25,000,000.00	10/01/04
Citizens Business Bank	08/06/04	1.530	30,000,000.00	11/05/04
Citizens Business Bank	05/20/04	1.420	30,000,000.00	11/18/04
Citizens Business Bank	09/03/04	1.840	25,000,000.00	03/04/05
Citizens Business Bank	09/22/04	1.950	30,000,000.00	03/23/05
<u>PALO ALTO</u>				
Mid Peninsula Bank	07/14/04	1.680	15,000,000.00	01/12/05
Mid Peninsula Bank	07/29/04	1.830	95,000,000.00	01/27/05
Mid Peninsula Bank	08/18/04	1.790	30,000,000.00	02/16/05
Mid Peninsula Bank	08/19/04	1.800	63,500,000.00	02/16/05

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PALO ALTO (continued)</u>				
Mid Peninsula Bank	08/20/04	1.780	49,000,000.00	02/18/05
Mid Peninsula Bank	09/09/04	1.930	42,000,000.00	03/10/05
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, SSB	05/13/04	1.370	7,000,000.00	11/10/04
Malaga Bank	06/16/04	1.750	9,000,000.00	12/15/04
Malaga Bank	08/20/04	1.780	10,000,000.00	02/18/05
Malaga Bank	09/03/04	1.840	4,000,000.00	03/04/05
<u>PASADENA</u>				
Community Bank	04/08/04	1.080	10,000,000.00	10/07/04
Community Bank	04/14/04	1.090	15,000,000.00	10/13/04
Community Bank	05/06/04	1.230	15,000,000.00	11/04/04
Community Bank	06/16/04	1.770	10,000,000.00	12/15/04
Community Bank	07/09/04	1.680	10,000,000.00	01/07/05
Community Bank	08/04/04	1.800	25,000,000.00	02/02/05
Community Bank	09/15/04	1.920	10,000,000.00	03/16/05
Wescom Credit Union	07/14/04	1.350	25,000,000.00	10/13/04
Wescom Credit Union	08/18/04	1.520	10,000,000.00	11/18/04
Wescom Credit Union	08/18/04	1.520	25,000,000.00	11/18/04
Wescom Credit Union	09/22/04	1.760	25,000,000.00	12/22/04
Wescom Credit Union	09/22/04	1.760	25,000,000.00	12/22/04
Wescom Credit Union	07/29/04	1.840	25,000,000.00	01/27/05
<u>PLACERVILLE</u>				
El Dorado Savings Bank	04/30/04	1.560	5,000,000.00	04/29/05
El Dorado Savings Bank	06/04/04	1.920	20,000,000.00	06/03/05
<u>PLEASANTON</u>				
Valley Community Bank	09/17/04	1.940	6,000,000.00	03/18/05
<u>POMONA</u>				
PFF Bank and Trust	07/01/04	1.610	20,000,000.00	11/04/04
PFF Bank and Trust	06/09/04	1.560	20,000,000.00	12/08/04
PFF Bank and Trust	08/27/04	1.830	8,000,000.00	02/25/05
PFF Bank and Trust	08/30/04	1.830	12,000,000.00	02/25/05

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PORTERVILLE</u>				
Bank of the Sierra	04/22/04	1.170	10,000,000.00	10/21/04
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	08/04/04	1.490	25,000,000.00	11/03/04
La Jolla Bank, FSB	08/13/04	1.470	15,000,000.00	11/12/04
La Jolla Bank, FSB	09/02/04	1.640	10,000,000.00	12/02/04
La Jolla Bank, FSB	06/17/04	1.720	10,000,000.00	12/16/04
La Jolla Bank, FSB	08/18/04	1.770	25,000,000.00	02/16/05
La Jolla Bank, FSB	09/02/04	1.830	10,000,000.00	03/03/05
La Jolla Bank, FSB	09/23/04	1.960	5,000,000.00	03/24/05
<u>REDDING</u>				
North Valley Bank	06/11/04	1.670	3,000,000.00	12/10/04
<u>REDWOOD CITY</u>				
Provident Central Credit Union	04/29/04	1.210	20,000,000.00	10/28/04
Provident Central Credit Union	06/03/04	1.430	20,000,000.00	12/02/04
<u>ROCKLIN</u>				
Five Star Bank	07/28/04	1.780	2,000,000.00	01/26/05
Five Star Bank	09/29/04	2.010	2,000,000.00	03/30/05
<u>RICHMOND</u>				
The Mechanics Bank	10/15/03	1.260	10,000,000.00	10/15/04
The Mechanics Bank	10/31/03	1.300	10,000,000.00	10/29/04
The Mechanics Bank	11/07/03	1.380	10,000,000.00	11/05/04
The Mechanics Bank	03/03/04	1.260	10,000,000.00	03/03/05
The Mechanics Bank	04/01/04	1.260	10,000,000.00	04/01/05
The Mechanics Bank	04/21/04	1.450	10,000,000.00	04/21/05
The Mechanics Bank	06/09/04	1.960	10,000,000.00	06/09/05
The Mechanics Bank	07/08/04	2.070	10,000,000.00	07/08/05
The Mechanics Bank	08/04/04	2.180	10,000,000.00	08/04/05
The Mechanics Bank	09/10/04	2.180	10,000,000.00	09/14/05
<u>RIVERSIDE</u>				
Provident Savings Bank	09/23/04	1.980	25,000,000.00	03/24/05

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO</u>				
American River Bank	04/07/04	0.970	1,500,000.00	10/06/04
American River Bank	06/18/04	1.720	1,000,000.00	12/16/04
American River Bank	06/17/04	1.720	1,250,000.00	12/16/04
American River Bank	07/09/04	1.660	1,000,000.00	01/07/05
American River Bank	07/29/04	1.810	1,500,000.00	01/27/05
American River Bank	08/27/04	1.840	2,000,000.00	02/25/05
American River Bank	09/17/04	1.910	1,250,000.00	03/18/05
American River Bank	09/23/04	1.960	2,000,000.00	03/24/05
Bank of Sacramento	08/11/04	1.520	1,500,000.00	11/10/04
Bank of Sacramento	09/01/04	1.610	2,000,000.00	12/01/04
Bank of Sacramento	06/18/04	1.740	2,000,000.00	12/17/04
Merchants National Bank of Sacramento	04/14/04	1.090	2,000,000.00	10/13/04
Merchants National Bank of Sacramento	07/21/04	1.710	2,000,000.00	01/02/05
River City Bank	04/07/04	1.000	2,000,000.00	10/06/04
River City Bank	07/30/04	1.850	3,000,000.00	01/28/05
River City Bank	08/25/04	1.820	2,000,000.00	02/24/05
U.S. Bank	08/11/04	1.740	50,000,000.00	02/09/05
U.S. Bank	07/08/04	1.650	100,000,000.00	01/06/05
U.S. Bank	08/04/04	1.800	25,000,000.00	02/02/05
U.S. Bank	08/11/04	1.740	50,000,000.00	02/09/05
U.S. Bank	08/20/04	1.800	50,000,000.00	02/18/05
U.S. Bank	08/20/04	1.800	50,000,000.00	02/18/05
Union Bank of California	07/16/04	1.380	175,000,000.00	10/15/04
Union Bank of California	08/05/04	1.540	150,000,000.00	11/04/04
Union Bank of California	09/16/04	1.700	150,000,000.00	12/16/04
<u>SAN DIEGO</u>				
First Future Credit Union	08/27/04	1.830	5,000,000.00	02/25/05
First Future Credit Union	08/27/04	1.830	10,000,000.00	02/25/05
First Future Credit Union	09/03/04	1.840	15,000,000.00	03/04/05
First Future Credit Union	09/15/04	1.920	8,000,000.00	03/16/05
First United Bank	04/15/04	1.120	2,000,000.00	10/14/04
First United Bank	08/13/04	1.770	1,000,000.00	02/11/05
Mission Federal Credit Union	07/15/04	1.750	10,000,000.00	01/13/05
Mission Federal Credit Union	09/01/04	1.850	10,000,000.00	03/02/05
Neighborhood National Bank	08/20/04	1.710	2,000,000.00	01/21/05
Neighborhood National Bank	08/04/04	1.820	2,000,000.00	02/02/05

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
America California Bank	09/03/04	1.640	2,000,000.00	12/03/04
America California Bank	07/08/04	1.650	4,000,000.00	01/06/05
America California Bank	09/29/04	1.780	2,000,000.00	01/07/05
Citibank (West) FSB	07/08/04	1.700	150,000,000.00	01/06/05
Citibank (West) FSB	07/15/04	1.750	100,000,000.00	01/13/05
Citibank (West) FSB	07/21/04	1.750	100,000,000.00	01/20/05
Citibank (West) FSB	07/28/04	1.800	25,000,000.00	01/26/05
Citibank (West) FSB	07/15/04	1.750	25,000,000.00	01/26/05
Oceanic Bank	09/10/04	2.160	4,000,000.00	09/13/05
Trans Pacific National Bank	06/23/04	1.730	1,000,000.00	12/22/04
Trans Pacific National Bank	08/05/04	1.830	1,000,000.00	02/03/05
Trans Pacific National Bank	09/23/04	1.980	1,000,000.00	03/24/05
United Commercial Bank	04/08/04	1.090	40,000,000.00	10/07/04
United Commercial Bank	07/09/04	1.370	55,000,000.00	10/08/04
United Commercial Bank	07/14/04	1.350	50,000,000.00	10/14/04
United Commercial Bank	07/28/04	1.470	40,000,000.00	10/27/04
United Commercial Bank	08/25/04	1.570	20,000,000.00	11/24/04
United Commercial Bank	09/01/04	1.620	50,000,000.00	12/01/04
United Commercial Bank	09/03/04	1.620	25,000,000.00	12/03/04
United Commercial Bank	09/10/04	1.720	25,000,000.00	12/10/04
United Commercial Bank	09/17/04	1.710	65,000,000.00	12/17/04
<u>SAN JOSE</u>				
Comerica Bank	07/01/04	1.370	25,000,000.00	10/01/04
Comerica Bank	09/23/04	1.800	25,000,000.00	01/07/05
Heritage Bank of Commerce	08/11/04	1.740	4,000,000.00	02/09/05
Meriwest Credit Union	04/14/04	1.100	10,000,000.00	10/13/04
Meriwest Credit Union	07/21/04	1.690	5,000,000.00	01/20/05
Meriwest Credit Union	09/15/04	1.900	5,000,000.00	03/16/05
Santa Clara Co. Fed. C.U.	08/06/04	1.560	10,000,000.00	11/05/04
Santa Clara Co. Fed. C.U.	05/07/04	1.230	5,000,000.00	11/05/04
<u>SAN LUIS OBISPO</u>				
First Bank Of San Luis Obispo	06/04/04	1.500	4,500,000.00	12/03/04
First Bank Of San Luis Obispo	08/11/04	1.740	6,000,000.00	02/09/05
First Bank Of San Luis Obispo	09/15/04	1.930	7,000,000.00	03/16/05
First Bank Of San Luis Obispo	09/24/04	1.970	5,000,000.00	03/25/05
Mission Community Bank	04/07/04	0.990	2,500,000.00	10/06/04
Mission Community Bank	04/28/04	1.220	2,500,000.00	10/27/04
Mission Community Bank	06/10/04	1.600	1,000,000.00	12/09/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN LUIS OBISPO (continued)</u>				
Mission Community Bank	09/02/04	1.850	1,000,000.00	03/03/05
San Luis Trust Bank	04/21/04	1.110	1,700,000.00	10/20/04
<u>SAN MARINO</u>				
East West Bank	07/09/04	1.360	42,000,000.00	10/08/04
East West Bank	08/06/04	1.530	35,000,000.00	11/05/04
East West Bank	08/18/04	1.530	38,000,000.00	11/18/04
East West Bank	09/10/04	1.710	85,000,000.00	12/10/04
<u>SANTA ROSA</u>				
National Bank of the Redwoods	04/29/04	1.210	5,000,000.00	10/28/04
National Bank of the Redwoods	07/21/04	1.710	10,000,000.00	01/20/05
National Bank of the Redwoods	08/11/04	1.730	5,000,000.00	02/09/05
<u>SONORA</u>				
Central California Bank	09/24/04	1.970	5,000,000.00	03/25/05
<u>STOCKTON</u>				
Pacific State Bank	04/07/04	0.990	1,000,000.00	10/06/04
Pacific State Bank	07/08/04	1.630	1,000,000.00	01/06/05
Union Safe Deposit Bank	07/16/04	1.390	10,000,000.00	10/15/04
Union Safe Deposit Bank	07/23/04	1.420	15,000,000.00	10/22/04
Union Safe Deposit Bank	08/05/04	1.550	15,000,000.00	11/04/04
Union Safe Deposit Bank	08/13/04	1.500	15,000,000.00	11/12/04
Union Safe Deposit Bank	09/02/04	1.670	15,000,000.00	12/02/04
Union Safe Deposit Bank	09/10/04	1.720	10,000,000.00	12/10/04
Washington Mutual Bank	06/16/04	1.780	45,000,000.00	12/15/04
Washington Mutual Bank	07/21/04	1.720	75,000,000.00	01/20/05
Washington Mutual Bank	08/20/04	1.790	60,000,000.00	02/18/05
<u>TORRANCE</u>				
China Trust Bank (USA)	07/16/04	1.390	40,000,000.00	10/15/04
China Trust Bank (USA)	07/23/04	1.420	30,000,000.00	10/22/04
China Trust Bank (USA)	08/13/04	1.500	20,000,000.00	11/12/04
China Trust Bank (USA)	09/10/04	1.720	35,000,000.00	12/10/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>TRACY</u>				
Service 1st Bank	06/17/04	1.750	2,000,000.00	12/16/04
<u>TUSTIN</u>				
Sunwest Bank	07/16/04	1.380	6,000,000.00	10/15/04
Sunwest Bank	08/12/04	1.540	7,800,000.00	11/10/04
Sunwest Bank	09/08/04	1.690	1,000,000.00	12/08/04
<u>VACAVILLE</u>				
Travis Credit Union	06/02/04	1.410	40,000,000.00	12/01/04
<u>WHITTIER</u>				
Quaker City Bank	06/04/04	1.490	25,000,000.00	12/03/04
Quaker City Bank	07/14/04	1.680	24,000,000.00	01/12/05
Quaker City Bank	09/29/04	1.850	16,000,000.00	01/28/05
TOTAL TIME DEPOSITS SEPTEMBER 2004			6,225,295,000.00	

BANK DEMAND DEPOSITS
September 2004
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 779,096	\$ 2,175,919
2	1,074,653	2,123,313
3	1,152,219	2,247,440
4	1,152,219	2,247,440
5	1,152,219	2,247,440
6	1,152,219	2,247,440
7	1,004,862	2,144,207
8	1,106,331	2,149,458
9	1,072,566	2,059,769
10	1,288,523	2,141,500
11	1,288,523	2,141,500
12	1,288,523	2,141,500
13	1,150,200	1,825,372
14	928,097	1,713,430
15	1,434,063	1,903,514
16	1,027,026	2,471,869
17	1,099,627	2,285,462
18	1,099,627	2,285,462
19	1,099,627	2,285,462
20	794,212	1,598,335
21	906,182	1,497,611
22	1,320,265	1,398,412
23	1,187,808	1,756,197
24	1,200,318	1,887,292
25	1,200,318	1,887,292
26	1,200,318	1,887,292
27	1,252,600	1,733,434
28	1,274,221	1,830,894
29	1,497,527	2,054,223
30	1,020,980	2,403,269
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AVERAGE DOLLAR DAYS	\$ 1,140,166	<u>a/</u>

a/ The prescribed bank balance for September was \$954,098. This consisted of \$747,741 in compensating balances for services, balances for uncollected funds of \$212,071 and a deduction of \$5,714 for September delayed deposit credit.

DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS

No. 1663

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 15, 2004, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand
bank accounts as Compensating Balance for Services \$ 747,740,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	09/13/04	09/17/04	\$ 3,367,600,000	\$ 48,085,555,000	\$ 6,160,795,000	\$ 54,246,350,000
(2)	09/20/04	09/24/04	\$ 2,720,200,000	\$ 50,805,755,000	\$ 6,160,795,000	\$ 56,966,550,000
(3)	09/27/04	10/01/04	\$ (3,516,350,000)	\$ 47,289,405,000	\$ 6,160,795,000	\$ 53,450,200,000
(4)	10/04/04	10/08/04	\$ 6,253,400,000	\$ 53,542,805,000	\$ 6,160,795,000	\$ 59,703,600,000
(5)	10/11/04	10/15/04	\$ 1,216,100,000	\$ 54,758,905,000	\$ 6,160,795,000	\$ 60,919,700,000
(6)	10/18/04	10/22/04	\$ 1,266,500,000	\$ 56,025,405,000	\$ 6,160,795,000	\$ 62,186,200,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 747,740,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at SCO and STO
Chairperson

Member

Dated: September 15, 2004

* Government Code

Member